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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION DC

Washington, D.C. 20549

412

FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934 READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM Part I **Initial Listing Report** 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: NASDAQ OMX PHLX LLC (traded pursuant to unlisted trading privileges) 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dea Transformered), etc.) Corporation 3. Class of New Derivative Securities Product: **Exchange Traded Note** 4. Name of Underlying Instrument: 16019088 FTSE NAREIT All Mortgage Capped Index 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: **Broad-based** Ticker Symbol(s) of New Derivative Securities Product: REML 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NASDAQ Stock Market LLC, NYSE 8. Position Limits of New Derivative Securities Product (if applicable): Regular way trades settle on T + 3 (cash settled) 9. Position Limits of New Derivative Securities Product (if applicable): N/A Part II Execution The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards. Name of Official Responsible for Form: Colleen Steele Title: **Assistant Corporate Secretary** Telephone Number: 301-978-8736 Manual Signature of Official Responsibility Date: July 19, 2016 Securities Exchange Act of 1934 Act Section SEC 2449 (6-01) Rule 19b-4(ii)

Public

Availability:

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