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UNITED.STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB APPROVAL

OMB Number: 3235-0504 Expires: August 31, 2010 Estimated average burden hours per response.....3.60

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

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-dealer, corporation, etc.): **Open End Management Investment Company**
- 3. Class of New Derivative Securities Product:

Exchange Traded Fund

4. Name of Underlying Instrument:

VelocityShares Volatility Hedged Large Cap Index

- 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Ba ... 1: **Broad-based**
- 6. Ticker Symbol(s) of New Derivative Securities Product:
- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: BATS, NASDAQ Stock Market LLC, NYSE Arca
- 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

Assistant Corporate Secretary

Telephone Number:

301-978-8736

Manual Signature of Official Res

Date: July 19, 2016.

Succession Exchange Act of 1934

Section

19b-4(c

Public Availability:

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