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UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
Washington DC 412

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

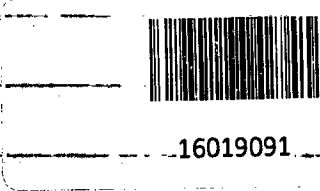
Part I Initial Listing Report

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.):
Corporation

3. Class of New Derivative Securities Product:
Index Linked Note

4. Name of Underlying Instrument:
S&P 500 VIX Futures Short Volatility Hedged Index TR-Short Term



5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
Broad-based

6. Ticker Symbol(s) of New Derivative Securities Product:
XIVH

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Listed on: CBOE

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 Responsible for Form

Date: **July 19, 2016**

Act: Securities Exchange Act of 1934
Section: 19b-4
Rule: 19b-4(e)
Public Availability: JUL 21 2016