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33 UNITED STATES JUL 1 4 2016 SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 2054935hington DC

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 BX, Inc. (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:

Russell 2000 Comprehensive Factor Index



-16019472

- 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:
- 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)
- 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: June 30, 2016

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Section

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Rule

19b-4(c)

Public

Availability:

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