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

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) 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: Citi US Treasury 0-1 Year Composite Select Index 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: OTC 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 Name of Official Responsible for Form: Colleen Steele Assistant Corporate Secretary Telephone Number: 301-978-8736 Manual Signature of Official Date: September 19, 2016

SEC 2449 (6-01)

Securities Exchange Act of 1934 Act

Section Rule

Public Availability:

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