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**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
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:

**NYSE MKT LLC (trading pursuant to unlisted trading privileges)**

**SEC**

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):

**Open-end Management Investment Company**

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3. Class of New Derivative Securities Product:

**Investment Company Units**

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4. Name of Underlying Instrument:

**ICE U.S. Treasury 1-3 Year Bond Index**

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

**Narrow-Based**



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

**SHY**

16019652

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

**OTC**

8. Settlement Methodology of New Derivative Securities Product:

**Regular way trades settle on T+3/Book entry only held in DTC.**

9. Position Limits of New Derivative Securities Product (if applicable):

**Not applicable.**

**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:

**Martha Redding**

Title:

**Associate General Counsel and Assistant Secretary**

Telephone Number:

**(212) 656-2938**

Manual Signature of Official Responsible for Form:

*(Handwritten signature)*  
October 6, 2016

Act Securities Exchange Act of 1934

Section 19b-4

19b-4(e)

Public Availability: OCT 07 2016

SEC 2449 (1/99)



Martha Redding  
Associate General Counsel  
Assistant Secretary

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New York, NY 10005  
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Via Overnight Mail

October 6, 2016

Ms. Claudette Ransom  
US Securities and Exchange Commission  
Division of Trading and Markets  
Station Place – Building I  
100 F Street, N.E. – Room 6628  
Washington, DC 20549

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Re: 19b-4(e) – Transmittal

Dear Ms. Ransom:

Enclosed for filing pursuant to Section 19(b) of the Securities Exchange Act of 1934 and Rule 19b-4 thereunder, please find an original and nine copies of Form 19b-4(e) with respect to the securities listed below.

- Lattice Real Estate Strategy ETF (RORE)
- Franklin Liberty Investment Grade Corporate ETF (FLCO)
- PowerShares Build America Bond Portfolio (BAB)
- PowerShares Senior Loan Portfolio (BKLN)
- PowerShares Emerging Markets Sovereign Debt Portfolio (PCY)
- ProShares Short 20+ Year Treasury (TBF)
- SPDR Barclays 1-3 Month T-Bill ETF (BIL)
- iShares 1-3 Year Treasury Bond ETF (SHY)
- Direxion Daily 20+ Year Treasury Bear 3X Shares (TMV)
- ELEMENTS Linked to the Rogers International Commodity Index – Total Return due October 24, 2022 (RJI)
- iPath Bloomberg Grains Subindex Total Return ETN due 10/22/2037 (JJG)
- PowerShares DB Commodity Index Tracking Fund (DBC)
- ProShares UltraShort Euro (EUO)
- ProShares Ultra Silver (AGQ)
- Common Units of Teucrium Wheat Fund, a series of Teucrium Commodity Trust (WEAT)
- United States Brent Oil Fund, L.P. (BNO)

If you have any questions, please do not hesitate to call me at (212) 656-2938.

Sincerely,

Enclosures

|                      |                                 |
|----------------------|---------------------------------|
| Act                  | Securities Exchange Act of 1934 |
| Section              | 19b-4                           |
| Rule                 | 19b-4(e)                        |
| Public Availability: | OCT 07 2016                     |