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

OMB APPROVAL

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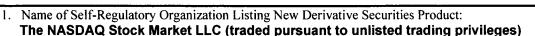
FORM 19b-4(e)

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





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:

NYSE Current 2-Year U.S. Treasury 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:

TWOZ

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 standards.

Name of Official Responsible for Form:

Gary N. Sundick

Vice President, Listing Qualifications

Telephone Number: 1-301-978-5214

Manual Signature of Official Responsible for Form:

Date: March

Act

Securities Exchange Act of 1934

Section

19b-4

SEC 2449 (6-01)

Rule Public 19b-4(e)

Availability:

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