

091-13102jn

For Internal Use Only	Submit 1 Original	OMB Approval No.:
Sec File No. 91 -	and 9 Copies	Expires:

Estimated average burden hours per response: 2.00

**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**

RECEIVED  
2011 SEP 12 PM 1:50

**Part I Initial Listing Report**

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
NYSE Arca, Inc.



11032446

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:  
**Investment Company Units**

4. Name of Underlying Instrument:  
**Dow Jones U.S. Thematic Market Neutral Size Total Return 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:  
**SIZ**

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**NYSE, NASDAQ STOCK MARKET**

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:  
**Janet McGinness**

Title:  
**Corporate Secretary**

Telephone Number:  
**(212) 656-2039**

Manual Signature of Official Responsible for Form:  
*Janet McGinness*

September 9, 2011

<b>Act</b>	<b>Securities Exchange Act of 1934</b>
<b>Section</b>	<b>19b-4</b>
<b>Rule</b>	<b>19b-4(e)</b>
<b>Public Availability:</b>	<b>SEP 12 2011</b>

Janet McGinness  
Corporate Secretary

NYSE Arca, Inc.  
11 Wall Street  
New York, NY 10005



**NYSE Arca**

RECEIVED  
2011 SEP 12 PM 1:58  
SEC 7/11

tel: 212.656.2039  
fax: 212.656.8101  
jmcginness@nyx.com

**Via Overnight Mail**

September 9, 2011

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

**Re: Forms 19b-4(e) – QuantShares U.S. Market Neutral Momentum Fund; QuantShares U.S. Market Neutral Size Fund; QuantShares U.S. Market Neutral Quality Fund; and QuantShares U.S. Market Neutral Anti-Momentum Fund**

Dear Ms. Jackson:

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 following security:

- QuantShares U.S. Market Neutral Momentum Fund MOM
- QuantShares U.S. Market Neutral Size Fund SIZ
- QuantShares U.S. Market Neutral Quality Fund QLT
- QuantShares U.S. Market Neutral Anti-Momentum Fund NOMO

If you have any questions, please do not hesitate to call me at (212) 656-2039.

Sincerely,

Enclosures

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	SEP 12 2011