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For Internal Use Submit 1 Original OMB APPROVAL SECURITIES AND EXCHANGE COMMISSION Only and 9 Copies OMB Number: 3235-0504 Sec File No. 9-Expires: August 31, 2010 RECEIVED Estimated average burden UNITED STATES JUL - 9 2013 SECURITIES AND EXCHANGE COMMISSION hours per response.....3.60 Washington, D.C. 20549 DIVISION OF TRADING & MARKETS 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 **Initial Listing Report** Part I 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (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: S&P 500 Stock Covered Call 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: **HSPX** 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: CBOE, NASDAQ Stock Market LLC, NYSE, BX, NOM, PSX 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 Execution Part II 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: Joan Conley Title: Secretary Telephone Number: 301-978-8735 Manual Signature of Official Responsible for Form: Securities Exchange Act of 1934 Act Date: June 26, 2013

Section

Public

Availability:

Rule

19b-4(e)

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