Sec File No. 2005 COMMISSION SECURITIES AND EXCHANGE COMMISSION RECEIVED

Submit 1 Original and 9 Copies

OMB APPROVAL

OMB Number: 3235-0504 Expires: August 31, 2010 Estimated average burden hours per response.....3.60

JUL - 9 2013 OWSION OF TRADING 8.NARWETS

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 FOR

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)

- 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:

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

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:

Joan Conley

Title:

Secretary

Telephone Number:

301-978-8735

Manual Signature of Official Responsible for Form:

Date: June 26, 2013

SEC 2449 (6-01)

W/Securities Exchange Act of 1934

Section

95-4(e) Rule

Public

JUL 0 9 2013 Availability: