For Internal Use SECURITIES AND EXCHANGE COMMISSION Only Sec File No. 9-RECEIVED 71/1 - 9.5.013

Submit 1 Original and 9 Copies

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

FORM 19b-4(e)

DWSION OF TRADING 8, MARKETS Information Required of a Self-Regulatory Organization Listing and Trading a New

## OMB APPROVAL

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

## Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934 READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORN **Initial Listing Report** Part I 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: VelocityShares Volatility Hedged Large Cap 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: **SPXH** 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NYSE Arca 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:

Date: June 26, 2013

SEC 2449 (6-01)

Act

Securities Exchange Act of 1934

19b-4(e) Rule

Public

Availability:

JUL 0 9 2013