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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington DC  
Washington, D.C. 20549  
404

DEC 22 2015

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

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**NASDAQ OMX PHLX 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**
- Class of New Derivative Securities Product:  
**Exchange Traded Fund**
- Name of Underlying Instrument:  
**FTSE Developed Europe Diversified Factor Index**
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
**Broad-based**
- Ticker Symbol(s) of New Derivative Securities Product:  
**JPEU**
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Listed on: Borsa Italiana, Deutsche Borse, Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris, Frankfurt Stock Exchange, Irish Stock Exchange, London Stock Exchange, Mercado Continuo Espanol, OMX, OMX Nordic Exchange, Copenhagen, OMX Nordic Exchange, Helsinki, Oslo Stock Exchange, SWS Swiss, Vienna**
- Position Limits of New Derivative Securities Product (if applicable):  
**Regular way trades settle on T + 3 (cash settled)**
- 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:  
**William Slattery**

Title:  
**Vice President**

Telephone Number:  
**1-301-978-8088**

Manual Signature of Official Responsible for Form:  
*William Slattery*  
Date: **December 21, 2015**

Act: **Securities Exchange Act of 1934**  
Section: **19b-4**  
Rule: **19b-4(e)**  
Public Availability: **DEC 22 2015**