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

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

## 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:

NYSE Current 2-Year U.S. Treasury 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:

**TWOL** 

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

**Listed on: OTC** 

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 standards.

Name of Official Responsible for Form:

**Joan Conley** 

Title:

Secretary

Telephone Number:

301-978-8735

Manual Signature of Official Responsible

Date: March 11, 2010

Act

Securities Exchange Act of 1934

Section

19h-4 19b-4(e)

Rule Public

Availability:

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