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OMB APPROVAL

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 A

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:

TWOZ

- 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 for Forth

Date: March 11, 2010

Act

Securities Exchange Act of 1934

SEC 2449 (6-01)

Section 19b-4 Rule 19b-4(e) Public

MAR 2 5 2010 Availability: