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**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 FORM**

**Part I Initial Listing Report**

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**NYSE Arca, Inc.**



10047166

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
**Corporation**

3. Class of New Derivative Securities Product:  
**Index-Linked Securities**

4. Name of Underlying Instrument:  
**S&P 500 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:  
**CGQ**

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Nasdaq Stock Market; New York Stock Exchange**

8. Settlement Methodology of New Derivative Securities Product:  
**Regular way trades settle on T+3/Book entry only held in DTC.**

9. Position Limits of New Derivative Securities Product (if applicable):  
**Not applicable.**

**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:  
**Janet M. Kissane**

Title:  
**Corporate Secretary**

Telephone Number:  
**(212) 656-2039**

Manual Signature of Official Responsible for Form:  
*Janet M. Kissane*

June 4, 2010  
SEC 2449 (1/99)

|                             |  |
|-----------------------------|--|
| <b>Act</b>                  | <b>Securities Exchange Act of 1934</b> |
| <b>Section</b>              | <b>19b-4</b>                           |
| <b>Rule</b>                 | <b>19b-4(e)</b>                        |
| <b>Public Availability:</b> | <b>JUN - 8 2010</b>                    |

Janet Kissane  
Corporate Secretary



NYSE Arca, Inc.  
11 Wall Street  
New York, NY 10005

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fax: 212.656.8101  
jkissane@nyx.com

SECURITIES AND EXCHANGE COMMISSION  
RECEIVED

JUN - 8 2010

DIVISION OF TRADING & MARKETS

**Via Overnight Mail**

June 4, 2010

Ms. Gail Jackson  
US Securities and Exchange Commission  
Division of Trading and Markets  
Station Place – Building I  
100 F Street, N.E. – Room 6628  
Washington, DC 20549

**Re: Form 19b-4(e) – SPX Capped Leveraged Index Return Notes**

Dear Ms. Jackson:

Enclosed for filing pursuant to Section 19(b) of the Securities Exchange Act of 1934 and Rule 19b-4 thereunder, please find an original and nine copies of Form 19b-4(e) with respect to the following securities:

- SPX Capped Leveraged Index Return Notes, due on May 25, 2012 (CGQ).

If you have any questions, please do not hesitate to call me at (212) 656-2039.

Sincerely,

A handwritten signature in cursive script that reads 'Janet Kissane'.

Enclosures

|                             |  |
|-----------------------------|--|
| <b>Act</b>                  | <b>Securities Exchange Act of 1934</b> |
| <b>Section</b>              | <b>19b-4</b>                           |
| <b>Rule</b>                 | <b>19b-4(e)</b>                        |
| <b>Public Availability:</b> | <b>JUN - 8 2010</b>                    |