OMB APPROVAL

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UNITED STATES JUL 20 2010 SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

DIVISION OF TRADING & MARKETS

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

DEAD ALL INCEDUCTIONS DRIAD TO COMPLETING FORM

READ ALL INSTRUCTIONS F	KIOK TO COMPLETING	
Part I Initial Listi	ng Report	
1. Name of Self-Regulatory Organization Listing New Derivative Se NASDAQ OMX BX, Inc. (traded pursuant to unlisted tradi		10047398
 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 Note		
4. Name of Underlying Instrument: Dow Jones Industrial Average		
 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: DFF 		
 Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NASDAQ Stock Market LLC, NYSE 		
 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 Form:		
Date: July 14, 2010	Act Secu	rities Exchange Act of 1934
SEC 2449 (6-01)	Section 19b-	
	Rule 19b- Public Availability:	JUL 2 0 2010