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Sec PROUNTIES AND EXCHANGE COMMISSION

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**UNITED STATES** 

SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

**DIVISION OF TRADING & MARKETS** 

FORM 19b-4(e)

OMB APPROVAL

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

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

## **Initial Listing Report** Part I 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:

**ISE-Revere Natural Gas 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:
- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

Listed on: NYSE. NYSE Amex

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 Form:

Date: July 14, 2010

SEC 2449 (6-01)

Securities Exchange Act of 1934 Act

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

Public

JUL 20 2010 Availability: