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OMB APPROVAL

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JUL 20 2010

UNITED STATES
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

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)



10047409

- 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 Note

4. Name of Underlying Instrument:

Futures Contracts

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:

SBND

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

Listed on: CBOT

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

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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)

Act Securities Exchange Act of 1934

Section 19b-4

Rule 19b-4(e)

Public JUL 2 0 2010

Availability: