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SECURITIES AND EXCHANGE COMMISSION

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

OMB APPROVAL

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FORM 19b-4(e)

DIVISION OF INFORMATION MARKETS
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



10047410

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.):
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:
LBND
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

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**

[Handwritten Signature]

Act **Securities Exchange Act of 1934**

Section **19b-4**

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

Public

Availability:

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