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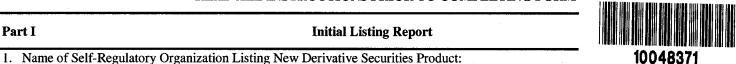
OMB APPROVAL

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

## 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



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:

**Barclays Capital US Treasury 2Y/10Y Yield Curve Index** 

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:

**STPP** 

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

Date: August 11, 2010

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	AUG 1 7 2010

SEC 2449 (6-01)