091-09750tm

For Internal Use RECEIVED Only Sec File No. 2010 AUG 17 PM 5:51

Submit 1 Original and 9 Copies

OMB APPROVAL

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

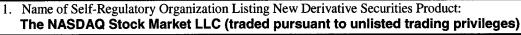
SEC / TM UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

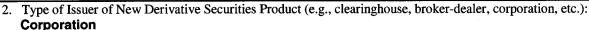
FORM 19b-4(e)

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

Part I Initial Listing Report





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:

FLAT

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)

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:

Gary N. Sundick

Title:

Vice President, Listing Qualifications

Telephone Number:

1-301-978-5214

Manual Signature of Official Responsible for Form:

Date: August 11, 2010

SEC 2449 (6-01)

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