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UNITED STATES
ND EXCHANGE COMMISSION Washington, D.C. 20549

## FORM 19b-4(e)

## READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

## Part I

## Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (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 10Y US Treasury Futures Targeted Exposure 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: DTYS
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 $\mathbf{T}+3$ (cash settled)
9. Position Limits of New Derivative Securities Product (if applicable):

N/A

| Part II | Execution |
| :---: | :---: |
| The undersigned represents that the governi approved, or has duly delegated its approva new derivative securities product according standards. | f the above-referenced Self-Regulatory Organization has dersigned for, the listing and trading of the above-referen vant trading rules, procedures, surveillance programs and |
| Name of Official Responsible for Form: Gary N. Sundick |  |
| Title: <br> Vice President, Listing Qualifications |  |
| Telephone Number: 1-301-978-5214 |  |
| Manual Signature of Official Responsible foy Form:$\qquad$ tan 11 fundud |  |
| Date: August 11,2010 |  |
| SEC 2449 (6-01) | Act Securities Exchange Act of 1934 |
|  | Section 19b-4 |
|  | Rule 19b-4(e) |
|  | Public <br> Availability: AUG 172010 |

