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SEC / TM UNITED STATES
SECURITIES AND EXCHANGE COMMISSION UNITED STATES 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

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 2Y US Treasury Futures Targeted Exposure Index

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Narrow-based

Ticker Symbol(s) of New Derivative Securities Product:

DTUS

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:

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 17 2010 |