

October 8, 2010

091-10813m

For Internal Use Only
Sec File No. 9-

Submit 1 Original
and 9 Copies

OMB APPROVAL	
OMB Number:	3235-0504
Expires:	July 31, 2004
Estimated average burden hours per response.	2.00

RECEIVED
2010 OCT 13 AM 9:42
SEC / MR

**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



1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
NASDAQ OMX PHLX, 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:
S&P CTI Index

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

6. Ticker Symbol(s) of New Derivative Securities Product:
LSC

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Listed on: CBOT, COMEX, NYBOT, LME, NYMEX, ICE

8. Settlement Methodology of New Derivative Securities Product:
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:
Colleen Steele

Act	Securities Exchange Act of 1934
Title:	Section 19b-4
Assistant Corporate Secretary	Rule 19b-4(e)
Telephone Number:	Public
301-978-8736	Availability: OCT 13 2010

Title:
Assistant Corporate Secretary

Telephone Number:
301-978-8736

Manual Signature of Official Responsible for Form:

Date: **October 8, 2010**