

October 8, 2010

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**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



11030200

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:
NASDAQ OMX PHLX, Inc. (traded pursuant to unlisted trading privileges)
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Corporation
- Class of New Derivative Securities Product:
Index Linked Note
- Name of Underlying Instrument:
Credit Suisse Merger Arbitrage Liquid Index
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
Broad-based
- Ticker Symbol(s) of New Derivative Securities Product:
CSMA
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Listed on: NYSE, NASDAQ, Deutsche Borse, London, Euronext Brussels, Euronext Lisbon, Euronext Paris, Euronext Amsterdam
- Settlement Methodology of New Derivative Securities Product:
- Position Limits of New Derivative Securities Product (if applicable):
N/A

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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.

Act		Securities Exchange Act of 1934	
Section	19b-4		
Rule	19b-4(e)		
Public			
Availability:		OCT 22 2010	

Name of Official Responsible for Form:
Joan Conley

Title:
Secretary

Telephone Number:
301 978-8735

Manual Signature of Official Responsible for Form:

Date: **October 8, 2010**