

For Internal Use
Only
Sec File No. 9-

RECEIVED

2011 JUN 24 PM 2:54

SEC / HR

Submit 1 Original
and 9 Copies

091-12509

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

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



11031773

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:
NASDAQ OMX PHLX LLC (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:
ISE Natural Gas Futures Spread Index
- 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:
GASZ
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Listed on: CME Group
- 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:
Joan Conley

Title:
Secretary

Telephone Number:
301-978-8735

Manual Signature of Official Responsible for Form:

Date: **June 21, 2011**

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	JUN 24 2011