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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



11032725

Part I

Initial Listing Report

- 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
NASDAQ OMX BX, 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 GSCI Silver 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:
DSLX
- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Listed on: CME Group
- 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.

SECURITIES AND EXCHANGE COMMISSION
RECEIVED

OCT 27 2011

Name of Official Responsible for Form:
Joan Conley

Title:
Secretary

Telephone Number:
301-978-8735

DIVISION OF TRADING & MARKETS

Manual Signature of Official Responsible for Form:

Date: **October 21, 2011**

SEC 2449 (6-01)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	OCT 27 2011