# 091-14038 t.w.



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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

OMB APPROVAL

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Washington, D.C. 20549

FORM 19b-4(e)

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 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 Brent Crude Index Excess Return
- 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:

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

Listed on: ICE, NYMEX

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:

**Joan Conley** 

Title:

Secretary

Telephone Number:

301-978-8735

Manual Signature of Official Responsible for Form:

Date: February 10, 2012

Act

Securities Exchange Act of 1934

SEC 2449 (6-01)

Section

Rule

19b-4(e)

Public

Availability:

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