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SECURITIES AND EXCHANGE COMMISSION  
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FEB 22 2012

DIVISION OF TRADING & MARKETS

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 LLC (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 Copper 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:  
**LCPR**
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Listed on: CME Group, COMEX**
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**

SEC 2449 (6-01)

<b>Act</b>	<b>Securities Exchange Act of 1934</b>
<b>Section</b>	<b>19b-4</b>
<b>Rule</b>	<b>19b-4(e)</b>
<b>Public Availability:</b>	<b>FEB 22 2012</b>