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UNITED STATES

JUN 10 2013

SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

DIVISION OF TRADING & MARKETS

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:

STOXX Europe 50 USD (Gross Return) Index

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:

Broad-based

6. Ticker Symbol(s) of New Derivative Securities Product:

FEEU

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

Listed on: Borsa Italiana, Deutsche Borse, Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris, Iceland, Irish Stock Exchange, London Stock Exchange, Mercado Continuo Espanol, NASDAQ Stock Market LLC, NYSE, OMX, OMX Nordic Exchange, Helsinki, SWS Swiss

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: May 24, 2013

SEC 2449 (6-01)

Adh A Securities Exchange Act of 1934

<u>Section 195-4</u> Rule 195-4(e)

Public Availability:

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