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UNITED STATES

OMB APPROVAL

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SEC / MRSECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

FORM 19b-4(e)

Washington DC

Information Required of a Self-Regulatory Organization Listing and Trading Liew 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:

**Barclays Inverse US Treasury Futures Aggregate 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:

**TAPR** 

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

Listed on: OTC

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: July 11, 2014

SEC 2449 (6-01)

Securities Exchange Act of 1934

Section

Rule

Public

Availability:

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