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2015 JAN -5 PM SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

SEC / TM

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 1938EC

Mall Processing READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM Section JAN 05 2015 Part I **Initial Listing Report** Washington DC 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC 404 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Corporation 3. Class of New Derivative Securities Product: **Exchange Traded Note** 4. Name of Underlying Instrument: **Barclays 2Y US Treasury Futures Targeted Exposure Index** 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Narrow-Based Ticker Symbol(s) of New Derivative Securities Product: 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: **CBOT** 8. Settlement Methodology of New Derivatives Product: 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: William Slattery Title: Vice President Telephone Number: 1-301-978-8088 Manual Signature of Official Responsible for Form: Katt, eny Date: December 29, 2014 195-4

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Availability:

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