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OMB APPROVAL

OMB Number: 3235-0504 July 31, 2016 Expires: Estimated average burden hours per response.....3.60

UNITED STATES 2015 JAN -5 PH SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549 SEC / TM

FORM 19b-4(e)

SEC Mail Processing Section

Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934 0 5 2015 Information Required of a Self-Regulatory Organization Listing and Trading a New

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Washington DC 401

Part I

Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC

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 10Y US Treasury Futures Targeted Exposure Index



- 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: **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:

Act

Securities Exchange Act of 1934

Date: December 29, 2014

Section

Public

Availability

JAN 05 2015