

January 20, 2009

091-045984

For Internal Use Only

Submit 1 Original  
and 9 Copies

Sec File No. 9-  
SECURITIES AND EXCHANGE COMMISSION

OMB APPROVAL

OMB Number: 3235-0504  
Expires: July 31, 2004  
Estimated average burden  
hours per response: . . . . . 2.00

RECEIVED  
JAN 22 2009

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

DIVISION OF MARKET REGULATION

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 BX, Inc. (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:  
CBOE S&P 500 BuyWrite 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:  
BWV

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
Listed on: NYSE, CBOE, NASDAQ

8. Settlement Methodology of New Derivative Securities 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:  
John A. Zecca

Title:  
Chief Regulatory Officer

Telephone Number:  
+1 301 978-8498

Manual Signature of Official Responsible for Form:

Date: January 20, 2009

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	JAN 22 2009