

January 20, 2009

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SECURITIES AND EXCHANGE COMMISSION  
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JAN 22 2009

DIVISION OF MARKET REGULATION

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

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



09050721

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**NASDAQ OMX BX, Inc. (traded pursuant to unlisted trading privileges)**
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corp):  
**Corporation**
- Class of New Derivative Securities Product:  
**Index Linked Note**
- Name of Underlying Instrument:  
**Merrill Lynch Factor Model**
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
**Broad-based**
- Ticker Symbol(s) of New Derivative Securities Product:  
**HFB**
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Listed on: NYSE Alternext, Virt-X, NASDAQ, ASX, Bangkok, Budapest, Copenhagen, Dublin, Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris, Frankfurt, Helsinki, Hong Kong, Istanbul, Jakarta, Jasdaq, Johannesburg, London, Mexico, Milan, Merc Cont Esp, Oslo, Osaka, Philippines, Prague, Singapore, Stockholm, SWX, Tel Aviv, Tokyo, Vienna, NYSE**
- Settlement Methodology of New Derivative Securities Product:  
**Regular way trades settle on T + 3 (cash settled)**
- 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