

091-05056 h

January 20, 2009

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

SECURITIES AND EXCHANGE COMMISSION

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

JAN 22 2009

FORM 19b-4(e)

Division of MARKET REGULATION

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:
S&P 500 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:
PDY

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

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**