**FORM 19b-4(e)**


**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:**
   - Corporation

3. **Class of New Derivative Securities Product:**
   - Index Linked Note

4. **Name of Underlying Instrument:**
   - Dow Jones High Yield Select 10 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:**
   - PPY

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:**
- +1 301 978-8499

**Manual Signature of Official Responsible for Form:**

**Date:** January 20, 2009

**Act: Securities Exchange Act of 1934**

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