

January 20, 2009

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SECURITIES AND EXCHANGE COMMISSION

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

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



09051289

- 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, corporation, etc.):  
**Corporation**
- Class of New Derivative Securities Product:  
**Index Linked Note**
- Name of Underlying Instrument:  
**Merrill Lynch & Co., Inc. Conditional Participation Principal Protected Notes - S&P 500 Index**
- 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:  
**SXC**
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Listed on: NASDAQ, 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**

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