



06023326

For Internal Use Only
SEC File No. 91-

Submit 1 Original
And 9 Copies

OMB Approval No.: 3235-0504
Expires 07/31/20xx

Estimated average burden per response: 2.00

91-624

**U.S. SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549
FORM 19b-4(e)**

SECURITIES AND EXCHANGE COMMISSION
RECEIVED

FEB 01 2006

**Information Required of a Self-Regulatory Organization Listing and Trading New Derivative
Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934**

DEPARTMENT OF TREASURY
DIVISION OF MARKET REGULATION

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:
American Stock Exchange LLC.
- 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: S&P500 Index
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow Based: Broad-Based.
- Ticker Symbol(s) of New Derivative Product: ARY
PROCESSED
FEB 21 2006
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
The common stocks are listed on the NYSE, the American Stock Exchange, or the Nasdaq Stock Market.
THOMSON FINANCIAL
- Settlement Methodology of New Derivative Securities Product:
Cash settlement on regular-way trades on the American Stock Exchange and settled through the National Securities Clearing corporation ("NSCC") on T+3.
- Position Limits of New Derivative Securities Product (if applicable): Not Applicable.

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: Dennis J. Meekins

Title: Vice President

Telephone Number: (212) 306-1302

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

Date: 2/03/06

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	February 7, 2006



**AMERICAN
STOCK EXCHANGE®**
Equities Options ETFs

American Stock Exchange
86 Trinity Place
New York, NY 10006-1872

Bryan Fischer
Managing Director
212.306.2434 T
212.306.5325 F
bryan.fischer@amex.com

February 3, 2006

**BY FACSIMILE AND OVERNIGHT COURIER
202/ 772-9273**

Securities and Exchange Commission
Division of Market Regulations
100 F. Street NE – Room 6628
Washington DC 20549
Attn: Gail Jackson – Paralegal Specialist

SECURITIES AND EXCHANGE COMMISSION
RECEIVED

FEB 07 2006

DIVISION OF MARKET REGULATION

Re: Form 19b-4(e)

Dear Ms. Jackson:

The American Stock Exchange LLC hereby files Form 19b-4(e), with respect to the Merrill Lynch & Co. Accelerated Return Notes linked to the S&P 500 Index (ARY) listed pursuant to the Amex Company Guide Section 107.

Sincerely,

Bryan Fischer

Attachment

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	February 7, 2006