

For Internal Use Only  
Sec File No. 9-

91-626

Submit 1 Original  
and 9 Copies

OMB APPROVAL

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



06023331

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

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**The Nasdaq Stock Market, Inc. (National Association of Securities Dealers, Inc.)**
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:  
**NASDAQ-100 Index, (Merrill Lynch Accelerated Return Notes Linked to the NASDAQ-100 Index Due August 3, 2007)**
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:  
**ARQQ**
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**NASDAQ and other markets authorized to trade NASDAQ listed securities**
8. Settlement Methodology of New Derivative Securities Product:  
**Regular way trades settle on T + 3**
9. Position Limits of New Derivative Securities Product (if applicable):  
**N/A**

PROCESSED

FEB 21 2006

THOMSON  
FINANCIAL

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:  
**Michael S. Emen**  
Title:  
**Senior Vice President, Listing Qualifications**

Telephone Number:  
**301 978-8020**

Manual Signature of Official Responsible for Form:

Date:  
**February 2, 2006**

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Date	February 3, 2006

SEC 2449 (6/01)

✓