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SECURITIES AND EXCHANGE COMMISSION

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DIVISION OF MARKET REGULATION

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

FORM 19b-4(e)

OMB APPROVAL

OMB Number: 3235-0504
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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

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:
The National Association of Securities Dealers, Inc.
- 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:
Industrial 15 Index, (Merrill Lynch Strategic Return Notes Due April 25, 2011)
- 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:
SRIB
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
NYSE, NASDAQ and other markets authorized to trade NYSE and NASDAQ listed securities
- Settlement Methodology of New Derivative Securities Product:
Regular way trades settle on T + 3
- Position Limits of New Derivative Securities Product (if applicable):
N/A



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Part II Execution

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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:
April 24, 2006

Act **Securities Exchange Act of 1934**

Section **19b-4**

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

SEC 2449 (Public)

Availability: **April 25, 2006**