

91-717

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

RECEIVED
JUN 30 2006
DIVISION OF MARKET REGULATION

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

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: SND
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
The common stocks of S&P 500 Index are listed on the NYSE, American Stock Exchange, or the Nasdaq Stock Market.
- 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.

PROCESSED

JUL 19 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: Dennis J. Meekins

Title: Vice President

Telephone Number: (212) 306-1302

Manual Signature of Official Responsible for Form:

Date: 6/28/06

| | |
|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | JUNE 30, 2006 |

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**AMERICAN
STOCK EXCHANGE®**
Equities Options ETFs

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SECURITIES AND EXCHANGE COMMISSION
DIVISION OF MARKET REGULATION

JUN 30 2006

June 28, 2006

DIVISION OF MARKET REGULATION

**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

Re: Form 19b-4(e)

Dear Ms. Jackson:

The American Stock Exchange LLC hereby files Form 19b-4(e), with respect to the Citigroup Funding Inc. Stock Market Upturn Notes linked to the Dow Jones Euro Stoxx 50 Index (SEM) and the Morgan Stanley & Co. Performance Leveraged Upside Securities linked to the S&P 500 Index® listed pursuant to the Amex Company Guide Section 107.

Sincerely,

Attachment

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|---------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public | |
| Availability: | JUNE 30, 2006 |