



06043931

For Internal Use Only
SEC File No. 91-

Submit 1 Original
And 9 Copies

JMB Approval No.: 3235-0504
SECURITIES AND EXCHANGE ACT OF 1934
Expires 07/31/20xx
Estimated average burden per response: 2.00

9/7/24

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

AUG 04 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

- 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
American Stock Exchange LLC.
- 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: S&P 400 MidCap Index
- 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 Product: ANM

PROCESSED

- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
The companies trade either on the NYSE, American Stock Exchange, or the Nasdaq Stock Market.

AUG 11 2006
B THOMSON FINANCIAL

- 8. 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.
- 9. 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:

Date: 08/03/06

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



**AMERICAN
STOCK EXCHANGE®**
Equities Options ETFs

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

August 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

Re: Form 19b-4(e)

Dear Ms. Jackson:

The American Stock Exchange LLC hereby files Form 19b-4(e), with respect to the following Merrill Lynch & Co notes:

- Accelerated Return Notes linked to the S&P MidCap 400 Index (ANM)
- Accelerated Return Notes linked to the PHLX Gold & Silver Index (SVG)
- Strategic Return Notes linked to the Amex Value 30 Index (MVI)

All of which are listed pursuant to the Amex Company Guide Section 107.

Sincerely,

Bryan Fischer

Attachment

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

SECURITIES AND EXCHANGE COMMISSION

AUG 04 2006

DIVISION OF MARKET REGULATION

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