

91-767

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

SEP 06 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

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: Baby Boomer Consumption Index
- 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow Based: Narrow Based.
- 6. Ticker Symbol(s) of New Derivative Product: MFY
- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: SEP 14 2006
The common stocks of the index are listed on either the NYSE or Nasdaq Stock Market. 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

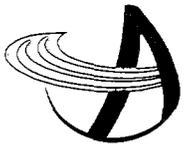
Title: Vice President

Telephone Number: (212) 306-1302

Manual Signature of Official Responsible for Form:

Date: 09/05/06

| | |
|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | September 6, 2006 |



**AMERICAN
STOCK EXCHANGE®**
Equities Options ETFs

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

American Stock Exchange
86 Trinity Place
New York, NY 10006-1872
T 212 306 1302
F 212 306 5359

September 5, 2006

SECURITIES AND EXCHANGE COMMISSION

SEP 06 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

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: Merrill Lynch & Co, Inc. Accelerated Return Notes linked to the Dow Jones Industrial Average Index (MRA) and the Strategic Return Notes® linked to the Baby Boomer Consumption Index (MFY) listed pursuant to the Amex Company Guide Section 107.

Sincerely,

Bryan Fischer

Attachment

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|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | September 6, 2006 |