# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

**Washington, D.C. 20549**

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


**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 LLC (traded pursuant to unlisted trading privileges)

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:**
   - Russell 2000 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 Securities Product:**
   - RZS

7. **Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:**
   - Listed on: NASDAQ, NYSE, Amex

8. **Settlement Methodology of New Derivative Securities Product:**
   - Regular way trades settle on T + 3 (cash settled)

9. **Position Limits of New Derivative Securities Product (if applicable):**
   - N/A

## 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:**
- Gary N. Sundick

**Title:**
- Vice President, Listing Qualifications

**Telephone Number:**
- 301 978-5214

**Manual Signature of Official Responsible for Form:**
- [Signature]

**Date:**
- 3/1/07

**SEC 2449 (6-01)**