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OMB Number:	3235-0504
Expires:	July 31, 2004
Estimated average burden hours per response:	2.00

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SECURITIES AND EXCHANGE COMMISSION
FEB 21 2007

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

FORM 19b-4(e)

FINANCIAL REGULATION

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 NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges)
- 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:
MSCI EAFE Index
- 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:
PPI
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Listed on: Copenhagen, Dublin, Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris, Frankfurt, Helsinki, Hong Kong, Istanbul, London, Mercado Continuo Espanol, Milan, NASDAQ, JASDAQ, NYSE, Osaka, Oslo, Singapore, Stockholm, SWX Swiss Exchange, Sydney, Tokyo, Vienna, virt-x
- Settlement Methodology of New Derivative Securities Product:
Regular way trades settle on T + 3 (cash settled)
- Position Limits of New Derivative Securities Product (if applicable):
N/A



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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

Act: Securities Exchange Act of 1934

Telephone Number:
301 978-5214

Section: 19b-4

Manual Signature of Official Responsible for Form:

Rule: 19b-4(e)

Gary N. Sundick

Public Availability:

FEB 21 2007

Date:
FEB 14 2007

END