

June 27, 2007

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

FORM 19b-4(e)

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



07071103

- 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 Fund
- 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:
EHN
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Listed on: NASDAQ, NYSE, Copenhagen, Dublin, Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris, Frankfurt, Helsinki, Hong Kong, Istanbul, London, Mercado Continuo Espanol, Milan, Osaka, Oslo, Singapore, Stockholm, SWX Swiss, 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**

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

Manual Signature of Official Responsible for Form:

Gary N. Sundick

Public **JUL 3**

Availability:

Date: **June 27, 2007**

END