

June 1, 2007

For Internal Use Only

Sec File No. 91-81789



07071185

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

AND EXCHANGE

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

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

DIVISION OF MARKET REGULATION

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:
RSM

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

PROCESSED

B JUL 23 2007

THOMSON FINANCIAL

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:
Michael S. Emen

Title:
Senior Vice President, Listing Qualifications

Telephone Number:
301 978-8020

Manual Signature of Official Responsible for Form:

Date: **June 1, 2007**

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	JUN - 5 2007

SEC 2007 (19b-4)

END