

May 29, 2007

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SECURITIES AND EXCHANGE COMMISSION  
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MAY 29 2007

DIVISION OF MARKET REGULATION

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**

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:  
**S&P 500 Index, Dow Jones EURO STOXX 50 Index, Nikkei 225 Index**

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
**Broad-based**

**PROCESSED**

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6. Ticker Symbol(s) of New Derivative Securities Product:  
**GBC**

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Listed on: NASDAQ, NYSE, Tokyo, Frankfurt, Helsinki, London, Milan, Stockholm, Virt-x, Mercado Continuo Espanol, Euronext Amsterdam, Euronext Brussels, Euronext Paris**

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:

Date: **May 29, 2007**

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	MAY 30

**END**