

November 28, 2007

091-02321

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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

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:
Merrill Lynch Factor Model

PROCESSED

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

DEC 19 2007

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

THOMSON
FINANCIAL

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Listed on: NASDAQ, Amex, Bangkok, Budapest, Jakarta, Johannesburg, Manila, Mexico City, Prague, Tel Aviv, Copenhagen, Dublin, Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris, Frankfurt, Helsinki, Hong Kong, Istanbul, London, Mercado Continuo Espanol, Milan, JASDAQ, NYSE, Osaka, Oslo, Singapore, Stockholm, SWX Swiss Exchange, Sydney, Tokyo, Vienna, Swiss Virt-x

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

Act **Securities Exchange Act of 1934**

Manual Signature of Official Responsible for Form:

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

Gary N. Sundick
Date: **November 28, 2007**

Public Availability: **NOV 30 2007**

SEC 2449 (6-01)

END