For Internal Use Only Sec File No. 9/ - 0/7/2



C116/354457

OMB APPROVAL

OMB Number: 3235-0504 Expires: July 31, 2004

Estimated average burden

SECURITIES AND EXCHANGE OF A SECURITIES AND EXCHANGE OF A SECURITIES AND EXCHANGE OF A SECURITIES AND A SECU

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

FORM 19b-4(e)

Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934 GULATION

Information Required of a Self-Regulatory Organization Listing and Trading a New

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 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: NASDAQ-100 Index (Morgan Stanley Performance Leveraged Upside Securities Due June 20, 2008) 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: PROCESSED NAPX 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: JUL 2 3 2007 NASDAQ and other markets authorized to trade NASDAQ listed securities 8. Settlement Methodology of New Derivative Securities Product: THOMSON Regular way trades settle on T + 3 (cash settled) FINANCIAL 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

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 30, 2007

Act Securities Exchange Act of 1934

Section 19b-4

Rule 19b-4(e)

Public MAY 3 1 200.

Availability:

SEC 2449 (6-01)

