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



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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

SEP 27 2006

DEPARTMENT OF THE TREASURY
SECURITIES AND EXCHANGE COMMISSION
DIVISION OF MARKET REGULATION

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:
Chicago Board Options Exchange, Incorporated
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Clearinghouse
- Class of New Derivative Securities Product:
Exchange traded fund classified as an Index Portfolio Receipt under CBOE Rules
- Name of Underlying Instrument:
The CBOE Exchange Index
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
Narrow-based
- Ticker Symbol(s) of New Derivative Securities Product:
EXQ
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
NYSE and Nasdaq
- Settlement Methodology of New Derivative Securities Product:
Cash
- Position Limits of New Derivative Securities Product (if applicable):
2,000 contracts (CBOE Rule 24.4B. Position Limits for Options on Narrow-Based

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Part II Execution Indexes)

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:
Edward J. Joyce

Title:
President and Chief Operating Officer

Telephone Number:
312/786-5600

Manual Signature of Official Responsible for Form:
Edward J. Joyce

Date:
September 22, 2006

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	September 27, 2006

Handwritten mark



Jenny L. Klebes
Senior Attorney

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September 22, 2006

SECURITIES AND EXCHANGE COMMISSION

RECEIVED

SEP 27 2006

DIVISION OF MARKET REGULATION

Via Facsimile & U.S. Mail

Ms. Florence Harmon
Division of Market Regulation
U.S. Securities and Exchange Commission
100 F. Street, N.E.
Washington, DC 20549-9303

Re: Form 19b-4(e) Filing for Options on a Narrow-Based Index

Dear Ms. Harmon:

Please find the original and nine (9) copies of Form 19b-4(e), relating to The Chicago Board Options Exchange, Inc.'s listing on September 19, 2006 of options on a narrow-based index known as the CBOE Exchange Index.

If you have any questions, please call me at 312/786-7466.

Very truly yours,

Jenny L. Klebes

Enclosures

cc: Joe Levin
Bill Speth

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	September 27, 2006