

For Internal Use Only
Sec File No. 9-

Submit 1 Original
and 9 Copies

000 00000000
OMB Number: 3235-0504
Expires: June 30, 2007
Estimated average burden
hours per response: 2.00

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

SECURITIES AND EXCHANGE COMMISSION
RECEIVED
MAR 12 2007
DIVISION OF MARKET REGULATION



07049402

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I

Initial Listing Report

91-1491

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
Chicago Board Options Exchange *INC*
2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Broker-Dealer
3. Class of New Derivative Securities Product:
Exchange-Traded Fund
4. Name of Underlying Instrument:
S&P SmallCap 600 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:
IJR
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Amex, NASDAQ, NYSE
8. Settlement Methodology of New Derivative Securities Product:
Not Applicable
9. Position Limits of New Derivative Securities Product (if applicable):
Not Applicable

PROCESSED

APR 09 2007

THORSON
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:

Angelo Evangelou

Title:

Assistant General Counsel

Telephone Number:

(312) 786-7464

Manual Signature of Official Responsible for Form:

Date:

March 2, 2007

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	MAR 12 2007

END