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

FORM 19b-4(e)

DIVISION OF MARKET REGULATION

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



09051880

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
Chicago Board Options Exchange, Incorporated
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:
Direx daily 10 yr treas bear
5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
narrow
6. Ticker Symbol(s) of New Derivative Securities Product:
TYO
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
NYSE/Nasdaq
8. Settlement Methodology of New Derivative Securities Product:
Not Applicable
9. Position Limits of New Derivative Securities Product (if applicable):
Not Applicable

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

Act

Securities Exchange Act of 1934

Telephone Number:

312-886-7464

Section

19b-4

Rule

19b-4(e)

Manual Signature of Official Responsible for Form:

Public

JUN 19 2009

Availability:

Date:

JUNE 10, 2009