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SECURITIES AND EXCHANGE COMMISSION

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DIVISION OF TRADING & MARKETS

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

OMB APPROVAL OMB Number: 3235-0504 Expires: August 31, 2010 Estimated average burden hours per response: 3.60

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: Chicago Board Options Exchange
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: Merrill Lynch & Co., Inc. Capped Leverage Index Return Notes Linked to the S&P 500 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: CUL
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: NASDAQ/NYSE
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

Telephone Number: (312) 786-7464

Manual Signature of Official Responsible for Form:

Handwritten signature of Angelo Evangelou

Date: 12/16/09

SEC 2449 (6-01)

Table with 2 columns: Act (Securities Exchange Act of 1934), Section (19b-4), Rule (19b-4(c)), Public, Availability (DEC 22 2009)