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UNITED STATES DEC 22 2009 SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

DIVISION OF TRADING & MARKETS

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 Initial Listing Report Part I Name of Self-Regulatory Organization Listing New Derivative Securities Product: Chicago Board Options Exchange Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, co 2. **Broker-Dealer** Class of New Derivative Securities Product: 3. Exchange-Traded Fund 4. Name of Underlying Instrument: BlackRock Defined Opportunity Credit Trust If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: 5. **Broad-Based** Ticker Symbol(s) of New Derivative Securities Product: 6. BHL Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7. NASDAQ/NYSE Settlement Methodology of New Derivative Securities Product: 8. Not Applicable Position Limits of New Derivative Securities Product (if applicable): 9. Not Applicable Execution Part II 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: 12/16/09 Securities Exchange Act of 1934 Act SEC 2449 (6-01) Section 19b-4 Rule 19b-4(e) Public DEC 2 2 2009 Availability: