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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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FORM 19b-4(e)

OMB APPROVAL

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Information Required of a Self-Regulatory Organization Listing and Trading a New Official 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: 1. Chicago Board Options Exchange 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Broker-Dealer Class of New Derivative Securities Product: 3. **Exchange-Traded Fund** 4. Name of Underlying Instrument: Nuveen Multi-Currency Short-Term Government Income Fund 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. **JGT** Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7. NASDAQ/NYSE Settlement Methodology of New Derivative Securities Product: Not Applicable 8. Position Limits of New Derivative Securities Product (if applicable): 9. 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: Date: 12/17/09 Securities Exchange Act of 1934 SEC 2449 (6-01)