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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

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

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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: Nuveen California Municipal Value Fund 2
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: NCB
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:	
Date:	12/17/2009

SEC 2449 (6-01)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	DEC 22 2009