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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 | |
|---|--|--|
| Part I | Initial Listing Report | |
| 1. | Name of Self-Regulatory Organization Listing New Derivative Securities Product: Chicago Board Options Exchange | 10046258 |
| 2. | Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation Broker-Dealer | ion, etc.): |
| 3. | Class of New Derivative Securities Product: | 20 |
| | Exchange-Traded Fund | <u> </u> |
| 4. | Name of Underlying Instrument: ETFS Physical Palladium Shares | 2010 JAN 2 SEC |
| 5. | If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Broad-Based | 7 85 F |
| 6. | Ticker Symbol(s) of New Derivative Securities Product: PALL | 1 |
| 7. | Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: NASDAQ/NYSE | £ |
| 8. | Settlement Methodology of New Derivative Securities Product: Not Applicable | en de la companya de |
| 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 | |
| Telepho | ne Number: | |
| (312) 786-7464 Manual Signature of Official Responsible for Form: | | |
| | Signature of Official responsible for Form: | och y film y wage was som an an an an angelich voor ook of the film of the fil |
| Date: | 1/19/10 | |
| | Act Securities Eychange Act of 1024 | |