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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 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 3. Class of New Derivative Securities Product: Exchange-Traded Fund Name of Underlying Instrument: 4. Bank of America Strategic Accelerated Redemption Securities Linked to the S&P 500 Index 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. 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: 1/19/2016

Securities Exchange Act of 1934

19b-4

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JAN 25 2010