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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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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 1004627		
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: Bank of America Market-Linked Step Up Notes Linked to the S&P 500 Index		
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: BSQ		
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 o	f Official Responsible for Form: Angelo Evangelou		
Title:	Assistant General Counsel		
Telepho	ne Number: (312) 786-7464		
Manual	Signature of Official Responsible for Form:		
Date:	1/19/20 0		
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SEC 244	Act 9 (6-01)	Securities Exchange Act of 1934
	Section	19b-4
	Rule	19b-4(e)
	Public Availability:	JAN 25 2010