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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

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FEB 16 2010

FORM 19b-4(e)

Washington, D.C. 20549

Information Required of a Self-Regulatory Organization Listing and Trading a New DIVISION OF TRADING & MARKETS

Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

| ······································ | READ ALL INSTRUCTIONS PR | TOP TO COMPLETING FORM | |
|--|---|---|---|
| | | | |
| Part I | Initial List | ing 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: | | отком на при на при На при на при |
| | Exchange-Traded Fund | | |
| 4. | Name of Underlying Instrument: Bank of America Corporation 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: SKL | | |
| 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 | | |
| Magazine (Sentimportura de Seguino ación | The undersigned represents that the governing body of the approved, or has duly delegated its approval to the underderivative securities product according to its relevant transtandards. | rsigned for, the listing and trading of th | ne above-referenced new |
| Name o | of Official Responsible for Form: | | omigratisch dat, das bemisser immer in om omeganismen men om energiere, weter in 1800 interventionmen der 1804 interventionen |
| | Angelo Evangelou | | |
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| | Assistant General Counsel | | |
| Telepho | one Number: | | |
| | (312) 786-7464 | | |
| Manual | Signature of Official Responsible for Form: | | |
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| | Act Securit | ties Exchange Act of 1934 | |
| FC 2449 | 9 (6-01) Section 19b-4 | | |
| man New Y Many "T"T% | Rule 19h-40 | 9) | |
| | Public 190-4(6 | | |

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Availability: