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SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

UNITED STATES

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 | 046359 |
| 2. | Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, ed Broker-Dealer | |
| 3. | Class of New Derivative Securities Product: | S |
| | Exchange-Traded Fund | SH FF |
| 4. | Name of Underlying Instrument: Bank of America Corporation Accelerated Return Notes Linked to the S&P 500 Index | 9 6 |
| 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: SMC | 38 |
| 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: | 1/28/2010 Securities Exchange Act of 1934 | |
| SEC 2449 (6-01) Section 19b-4 | | |
| | Rule 19b-4(e) Public FFR 1 6 2010 | |
| | Public FEB 1 6 2010 Availability: | |