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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

## 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 Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): 2. Broker-Dealer Class of New Derivative Securities Product: 3. Exchange-Traded Fund Name of Underlying Instrument: 4. Citigroup Cap XX Enhanced 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: Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7. NASDAQ/NYSE Settlement Methodology of New Derivative Securities Product: Not Applicable 8. Position Limits of New Derivative Securities Product (if applicable): 9. 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: April 29, 2010

SEC 2449 (6-01)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	MAY - 7 2010