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SECURITIES AND EXCHANGE COMMISSION
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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 PRIOF	TO COMPLETI	NG FORM		
Part I	Initial Listing 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: Exchange-Traded Fund				
4.	Name of Underlying Instrument: Citigroup Cap XII				
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: CpJ				
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	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	Act	Securities	Exchange Act of 1934	
		Section	19b-4		
SEC 244	9 (6-01)	Rule	19b-4(e)		
		Public Availability:		MAY - 7 2010	