

091-08615-m

For Internal Use Only
Sec File No. 9-

RECEIVED

2010 JUN 21 PM 4:48

SEC / TM

Submit 1 Original
and 9 Copies


UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549


OMB APPROVAL	
OMB Number:	3235-0504
Expires:	August 31, 2010
Estimated average burden hours per response:	3.60

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	10047247
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 Capital XI	
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: CpQ	
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:	May 21, 2010

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	JUN 21 2010