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3235-0504 OMB Number: August 31, 2010 Expires:

Estimated average burden hours per response. 3.60

UNITED STATES

2010 JUN 21 PM 4: 48 SECURITIES AND EXCHANGE COMMISSION

SEC / TM

Washington, D.C. 20549

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 10047255		
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: Gabelli Eq Tr Inc. (The)		
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: GABpF		
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			
	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 o	f Official Responsible for Form:		
	Angelo Evangelou		
Title:	Assistant General Counsel		
Telepho	ne Number:		
	(312) 786-7464		
Manual	Signature of Official Responsible for Form:		
Date:	May 21, 2010		

SEC 2449 (6-01)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	JUN 2 1 2010