

091-12900

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

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SECURITIES AND EXCHANGE COMMISSION  
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FORM 19b-4(e)

AUG 08 2011

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  
DIVISION OF TRADING & MARKETS

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report



- Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
Chicago Stock Exchange
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
Trust
- Class of New Derivative Securities Product:  
ownership of the trust
- Name of Underlying Instrument:  
FactorShares 2X S&P500 Bull/TBoond Bear
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
Broad
- Ticker Symbol(s) of New Derivative Securities Product:  
FSE
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
various
- Settlement Methodology of New Derivative Securities Product:  
see Prospectus
- Position Limits of New Derivative Securities Product (if applicable):  
see Prospectus

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:

James Ongena

Title:

Vice President and Associate General Counsel

Telephone Number:

312 663 2937

Manual Signature of Official Responsible for Form:

Date: 05/18/2011

Act: Securities Exchange Act of 1934

Section: 19b-4

Rule: 19b-4(e)

Public Availability: AUG - 8 2011



2011 08 04  
August 4, 2011

**BY U.S. MAIL**

Ms. Gayle S. Jackson  
Division of Trading and Markets  
Securities and Exchange Commission  
100 F Street N.E. – Stop 7010  
Washington, D.C. 20549

**Re: Forms 19b-4(e) for various ETFs**

Dear Ms. Jackson:

Thank you for taking the time to speak with me. As I mentioned on our call, CHX has been submitting forms 19b-4(e) to the address specified on the form's instructions; however, many of these submissions have been returned to CHX. From our discussion, it appears that the address to which these forms must be submitted was changed but the instructions for form 19b-4(e) were not updated with the new address. Since some of the forms that were sent were not returned, we cannot easily determine which forms were received by your office and which were not. Therefore, in order to assure that your office has all of the required forms, CHX is resubmitting its 19b-4(e) filings from April 2010 to the present.

If you have any questions about this submission, please contact me at (312) 663-2937.

Sincerely,

James Ongena  
Associate General Counsel

Enclosures

<b>Act</b>	<b>Securities Exchange Act of 1934</b>
<b>Section</b>	<b>19b-4</b>
<b>Rule</b>	<b>19b-4(e)</b>
<b>Public Availability:</b>	<b>AUG - 8 2011</b>