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OMB Number: 3235-0504  
Expires: June 30, 2007  
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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

SECURITIES AND EXCHANGE COMMISSION

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MAY 21 2007

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



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Part I

Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
Chicago Board Options Exchange *etc*

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:  
Rydex Russell Top 50 ETF

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:  
XLG

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
Amex, NASDAQ, NYSE

8. Settlement Methodology of New Derivative Securities Product:  
Not Applicable

9. Position Limits of New Derivative Securities Product (if applicable):  
Not Applicable

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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:

*Angelo Evangelou*

Date:  
May 17, 2007

|                      |                                 |
|----------------------|---------------------------------|
| Act                  | Securities Exchange Act of 1934 |
| Section              | 19b-4                           |
| Rule                 | 19b-4(e)                        |
| Public Availability: | MAY 21 2007                     |

END