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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

DEC 22 2009

FORM 19b-4(e) DIVISION OF TRADING the WARR quired of a Self-Regulatory Organization Listing and Trading a New

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

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 | 10045845 |
| 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: Global Income & Currency Fund Inc. | |
| 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: GCF | |
| 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 | |
| Alla in the second seco | 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: | <u> </u> |
| | Angelo Evangelou | |
| Title: | Assistant General Counsel | |
| • | one Number: (312) 786-7464 | |
| Manual | Signature of Official Responsible for Form: | |

SEC 2449 (6-01)

Date:

| Act | Securities Exchange Act of 1934 | |
|-------------------------|---------------------------------|--|
| Section | 196-4 | |
| Rule | 19b-4(e) | |
| Public Availability: | DEC 2 2 2009 | |