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Sec File No. 9-  
**SECURITIES AND EXCHANGE COMMISSION**

**RECEIVED**

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

DEC 15 2009

**FORM 19b-4(e)**

**Division of Trading & Markets** 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**

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**Chicago Board Options Exchange**
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
**Broker-Dealer**
- Class of New Derivative Securities Product:  
**Exchange-Traded Fund**
- Name of Underlying Instrument:  
**BlackRock Strategic Municipal Trust**
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
**Broad-Based**
- Ticker Symbol(s) of New Derivative Securities Product:  
**BSD**
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**NASDAQ/NYSE**
- Settlement Methodology of New Derivative Securities Product:  
**Not Applicable**
- 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:

**12/4/09**

SEC 2445(6-01)

<b>Securities Exchange Act of 1934</b>	
<b>Section</b>	<b>19b-4</b>
<b>Rule</b>	<b>19b-4(e)</b>
<b>Public</b>	<b>DEC 15 2009</b>
<b>Availability:</b>	