

091-070618

For SECURITIES AND EXCHANGE COMMISSION
Sec File No. **RECEIVED**

Submit 1 Original
and 9 Copies

OMB APPROVAL
OMB Number: 3235-0504
Expires: August 31, 2010
Estimated average burden
hours per response: 3.60

DEC 15 2009

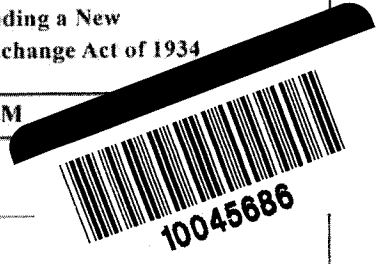
UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

DIVISION OF TRADING & MARKETS

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
- 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:
BlackRock New York Insured Municipal Income Trust
- 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:
BSE
- 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

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**

| | |
|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| SEC 2449 (6-01) | |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | DEC 15 2009 |