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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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FORM 19b-4(e)

OMB APPROVAL
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DIVISION OF TRADING SalMARATISed 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 Initial Listing Report Part I Name of Self-Regulatory Organization Listing New Derivative Securities Product: 1. Chicago Board Options Exchange Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): 2. Broker-Dealer Class of New Derivative Securities Product: 3. **Exchange-Traded Fund** Name of Underlying Instrument: 4. MuniEnhanced Fund If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: 5. Broad-Based Ticker Symbol(s) of New Derivative Securities Product: 6. **MEN** Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7. NASDAO/NYSE Settlement Methodology of New Derivative Securities Product: Not Applicable 8. Position Limits of New Derivative Securities Product (if applicable): 9. Not Applicable Execution Part II 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: Securities Exchange Act of 1934 Act Date: 12/4/09 19b-4 Section 19b-4(e) Rule SEC 2449 (6-01) Public DEC 15 2009