For Section Plans and exchange commission Sec File No. 2-

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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

DEC 15 2009 Washington, D.C. 20549 OMB APPROVAL

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FORM 19b-4(e)

DIVISION OF TRADING & MARKETS
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 Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): 2. Broker-Dealer
- 3. Class of New Derivative Securities Product:

Exchange-Traded Fund

- Name of Underlying Instrument: 4.
 - Muni New York Intermediate Duration 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.
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7.
- Settlement Methodology of New Derivative Securities Product: Not Applicable 8.
- 9. Position Limits of New Derivative Securities Product (if applicable):

Not Applicable

NASDAQ/NYSE

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:

| Act | ct Securities Exchange Act of 193 | | | | |
|-------------------------|-----------------------------------|-------------|----|------|--|
| Section 49 (0-01 |) 19b-4 | ··········· | | · | |
| Rule | 19b-4(e) | | | | |
| Public Availability: | | DEC | 15 | 2009 | |