

091-0773jn

For Internal Use Only  
Sec File No. 9-

Submit 1 Original  
and 9 Copies

| OMB APPROVAL  |                 |
|---|-----------------|
| OMB Number:   | 3235-0504       |
| Expires:  | August 31, 2010 |
| Estimated average burden<br>hours per response..... | 3.60            |

SECURITIES AND EXCHANGE COMMISSION  
**RECEIVED**

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

DEC 18 2009

**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  
DIVISION OF TRADING & MARKETS

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:  
Western Asset Intermediate Muni Fund, Inc.
- 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:  
SBI
- 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: 12/11/2009 *GA SJ*

|                      |                                 |
|----------------------|---------------------------------|
| <b>Act</b>           | Securities Exchange Act of 1934 |
|                      | SEC 2449 (6-01)                 |
| <b>Section</b>       | 19b-4                           |
| <b>Rule</b>          | 19b-4(e)                        |
| <b>Public</b>        |                                 |
| <b>Availability:</b> | DEC 18 2009                     |