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

FORM 19b-4(e)

OMB APPROVAL
 OMB Number: 3235-0504
 Expires: August 31, 2010
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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, corpo . . . , etc.):
 Broker-Dealer

3. Class of New Derivative Securities Product:
 Exchange-Traded Fund

4. Name of Underlying Instrument:
 MFS High Income Municipal 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:
 CXE

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: [Insert date here]

SEC Act 19 (6-01) Securities Exchange Act of 1934

Section	19b-4
Rule	19b-4(e)
Public	
Availability:	DEC 18 2009