For Internal 2010 JAN 12 AM 11: 20 Sec File No. 9-

SEC / TM

Submit 1 Original

and 9 Copies

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

OMB APPROVAL

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

## 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, corp. Broker-Dealer 3. Class of New Derivative Securities Product: **Exchange-Traded Fund** 4. Name of Underlying Instrument: Morgan Stanley Municipal Income Opportunities Trust III 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. OIC Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7. NASDAQ/NYSE Settlement Methodology of New Derivative Securities Product: Not Applicable 8. 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:

SEC 2449 (6-01)

12/18/2009

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	JAN 1 2 2010