

091-07422m

For Internal Use Only  
Sec File No. 9-

RECEIVED  
2010 JAN 12 AM 11:20  
SEC / TM  
Submit 1 Original and 9 Copies  
UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549  
FORM 19b-4(e)

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

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,  
Broker-Dealer
- 3. Class of New Derivative Securities Product:  
Exchange-Traded Fund
- 4. Name of Underlying Instrument:  
Morgan Stanley Municipal Premium Income 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:  
PIA
- 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: 12/18/2009

SEC 2449 (6-01)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	JAN 12 2010