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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

SEC / TM

**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 FO

**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:  
Massachusetts Municipal Income Trust
- 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:  
MMV
- 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: 12/18/2009

SEC 2449 (5-Act)

Securities Exchange Act of 1934

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

JAN 12 2010