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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

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

OMB APPROVAL

Estimated average burden hours per response..... 3.60

3235-0504

August 31, 2010

OMB Number:

Expires:

Part I

Initial Listing Report

Name of Self-Regulatory Organization Listing New Derivative Securities Product: 1. Chicago Board Options Exchange

- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): 2. Broker-Dealer
- Class of New Derivative Securities Product: 3.

Exchange-Traded Fund

- 4. Name of Underlying Instrument:
- Insured Pennsylvania Municipal Bond Fund
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: 5. Broad-Based
- 6. Ticker Symbol(s) of New Derivative Securities Product:

- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7. NASDAQ/NYSE
- Settlement Methodology of New Derivative Securities Product: Not Applicable 8.
- Position Limits of New Derivative Securities Product (if applicable): 9.

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:

SEC 2449 (6-01)

12/18/2009

Act	Securities Exchange Act of 1934	
Section	195-4	
Rule	19b-4(e)	
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