For Internal Use Only RECEIVED OMB APPROVAL Submit 1 Original OMB Number: 3235-0504 Sec File No. 9- 2010 JAN 12 AM 11: 22 and 9 Copies August 31, 2010 Expires: UNITED STATES Estimated average burden SEC / SECURITIES AND EXCHANGE COMMISSION hours per response......3.60 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** 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 Name of Underlying Instrument: 4 Michigan Municipal Income Trust 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. EMI 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: NASDAQ/NYSE Settlement Methodology of New Derivative Securities Product: Not Applicable 8. Position Limits of New Derivative Securities Product (if applicable): 9. Not Applicable Execution Part II 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 Securities Exchange Act of 1934 Act SEC 2449 (6-01) Section 19b-4 Rule 19b-4(e) 2010 JAN 12 Public Availability: