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UNITED STATES

2010 JAN 12 AM 11: 22 SECURITIES AND EXCHANGE COMMISSION

SEC / TM

FORM 19b-4(e)

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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 **Initial Listing Report** Part I 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, corporation, etc.): **Broker-Dealer** 3. Class of New Derivative Securities Product: **Exchange-Traded Fund** 4. Name of Underlying Instrument: Nuveen Maryland Premium Income Municipal Fund 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. **NMY** 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: NASDAO/NYSE Settlement Methodology of New Derivative Securities Product: 8. 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 Responsable for Form: Date: 12/18/2009

SEC 2449 (6-01)

Act	Securities Exchange Act of 1934
Section	196-4
Rule	19b-4(o)
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