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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

SEC / TM

Washington, D.C. 20549

OMB APPROVAL 3235-0504 OMB Number: August 31, 2010 Expires:

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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 AL | L INSTRUCTIONS P | RIOR TO COMPLETING FOR | | |
|--|---|---|------------------------------|--|--|
| Part I | | Initial Lis | ting 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, corporation, etc.): Broker-Dealer | | | | |
| 3, | Class of New Derivative Securi | Class of New Derivative Securities Product: | | | |
| | Exchange-Traded Fund | | | egyphological and the second of the second o | |
| 4. | Name of Underlying Instrument: Nuveen Ohio Quality Income Municipal Fund, Inc. | | | | |
| 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: NUO | | | | |
| 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 | | | | |
| | | Act S | ecurines Exchange Act of 193 | | |

19b-4

19b-4(e)

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Section

Availability:

Rule Public