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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 ALL INSTRUCTIONS PRIOR TO COMPLETING FORM Part I Initial Listing Report 1. 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.); 2. Broker-Dealer Class of New Derivative Securities Product: 3. **Exchange-Traded Fund** Name of Underlying Instrument: 4. Nuveen Insured New York Tax-Free Adv Mun 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. **NRKpC** 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: NASDAQ/NYSE Settlement Methodology of New Derivative Securities Product: 8. Not Applicable 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 Securities Exchange Act of 1934 Act Date: May 21, 2010 Section 19b-4 Rule SEC 2449 (6-01) 19b-4(e) Public JUN 2 1 2010 Availability: