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SEC/TM

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

- 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 Div Adv Muni Fd 2

- 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:

NZRpC

- 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:

May 21, 2010

Act

Securities Exchange Act of 1934

Section

19b-4

Rule

19b-4(e)

Public

Availability:

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