For Internal Use Only Sec File No. 94-01757

SEC 2449 (6-01)

Submit 1 Original and 9 Copies.

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

00000000 3235-0504 OMB Number:

Expires:

June 30, 2007

Estimated average burden hours per response. 2.00

FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Michigan Act of 1934

Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

TONIC PRIOR TO COMPLETING FORM Initial Listing Report Part I 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-d 2. Broker-Dealer Class of New Derivative Securities Product: 3. Exchange-Traded Fund 4. Name of Underlying Instrument: ISHARES TR MORNINGSTAR MID VA 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. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: PROCESSED 7. Amex. NASDAO, NYSE JUL 23 2007 Settlement Methodology of New Derivative Securities Product: 8. Not Applicable THOMSON: Position Limits of New Derivative Securities Product (if applicable): 9. FINANCIAL 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 Act Securities Exchange Act of 1934 Manual Signature of Official Responsible for Form: Section 19b-4 Date: Rule 19b-4(e) Public May 17, 2007 Availability: 1'AY 2 1