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**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM 19b-4(e)**

SEP 25 2006
THOMSON FINANCIAL

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:

NYSE Arca, Inc.

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):

Open-end Management Investment Company

3. Class of New Derivative Securities Product:

Investment Company Units

4. Name of Underlying Instrument:

Sabrient Stealth Index



06060603

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:

STH

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

New York Stock Exchange, Nasdaq National Market, American Stock Exchange

8. Settlement Methodology of New Derivative Securities Product:

Regular way trades settle on T+3/Book entry only held in DTC.

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:

Mary Yeager

PROCESSED

Title:

Assistant Corporate Secretary

OCT 31 2006

Telephone Number:

(212) 656-2062

THOMSON FINANCIAL

Manual Signature of Official Responsible for Form:

Mary Yeager
September 26, 2006

| | |
|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | September 27, 2006 |

Mary Yeager
Assistant Secretary

New York Stock Exchange LLC
11 Wall Street
New York, NY 10005



tel: 212.656.2062
fax: 212.656.3939
myeager@nyse.com

Via Overnight Mail

September 26, 2006

Ms. Gail Jackson
Division of Market Regulation
Station Place – Building I
100 F Street NE – Room 6628
Washington, DC 20549

SECURITIES AND EXCHANGE COMMISSION
RECEIVED
SEP 27 2006
DIVISION OF MARKET REGULATION

Re: **Form 19b-4(e) – Claymore ETFs**

Dear Ms. Jackson:

Enclosed for filing pursuant to Section 19(b) of the Securities Exchange Act of 1934 and Rule 19b-4 thereunder, please find on original and nine copies of Form 19b-4(e) with respect to the following securities:

- Claymore Exchange-Traded Fund Trust, Claymore/BNY BRIC ETF (Ticker Symbol EEB);
- Claymore Exchange-Traded Fund Trust, Claymore/Sabrient Insider ETF (Ticker Symbol NFO);
- Claymore Exchange-Traded Fund Trust, Claymore/Sabrient Stealth ETF (Ticker Symbol STH);
- Claymore Exchange-Traded Fund Trust, Claymore/Zacks Sector Rotation ETF (Ticker Symbol XRO); and
- Claymore Exchange-Traded Fund Trust, Claymore/Zacks Yield Hog ETF (Ticker Symbol CVY).

If you have any questions, please do not hesitate to call me at (212) 656-2062.

Sincerely,

Mary Yeager
Enclosures

Cc: Tim Malinowski (NYSE Arca, Inc.)

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|----------------------|---------------------------------|
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| Section | 19b-4 |
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| Public Availability: | September 27, 2006 |