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SECURITIES AND EXCHANGE COMMISSION  
**RECEIVED**

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

JUN 19 2009

**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**



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- Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**Chicago Board Options Exchange, Incorporated**
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
**Broker-Dealer**
- Class of New Derivative Securities Product:  
**Exchange Traded Fund**
- Name of Underlying Instrument:  
**Claymore Zacks Yield Hog**
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
**broad**
- Ticker Symbol(s) of New Derivative Securities Product:  
**CVY**
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**NYSE/Nasdaq**
- Settlement Methodology of New Derivative Securities Product:  
**Not Applicable**
- 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:

**312-886-7464**

Manual Signature of Official Responsible for Form:

Date:

**JUNE 10, 2009**

<b>Act</b>	<b>Securities Exchange Act of 1934</b>
<b>Section</b>	<b>19b-4</b>
<b>Rule</b>	<b>19b-4(e)</b>
<b>Public</b>	<b>JUN 19 2009</b>
<b>Availability:</b>	