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SECURITIES AND EXCHANGE COMMISSION

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JUN 19 2009

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

DIVISION OF MARKET REGULATION 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



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Part I

Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
Chicago Board Options Exchange, Incorporated
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:
Claymore Zacks Intl Yield HOG
5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
broad
6. Ticker Symbol(s) of New Derivative Securities Product:
HGI
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
NYSE/Nasdaq
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:

312-886-7464

Manual Signature of Official Responsible for Form:

Date:

June 10, 2009

Act Securities Exchange Act of 1934

Section 19b-4

Rule 19b-4(e)

Public JUN 19 2009

Availability: