For Internal Use Only Sec File No. 9 RECEIVED

Submit I Original and 9 Copies

UNITED STATES

3235-0504 OMB Number: August 31, 2010 Expires: Estimated average burden

hours per response ..... 3.60

DEC 18 7009 SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

DIVISION OF TRADING & MARKETS

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 Exchap

## READ ALL INSTRUCTIONS 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-dealer, corporation, etc.): 2. Broker-Dealer 3. Class of New Derivative Securities Product: **Exchange-Traded Fund** 4. Name of Underlying Instrument: Western Asset Emerging Markets Income Fund, Inc. 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: 7. NASDAQ/NYSE Settlement Methodology of New Derivative Securities Product: 8. Not Applicable Position Limits of New Derivative Securities Product (if applicable): 9 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

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:

Securities Exchange Act of 1934 Act

SEC SEGUENO1) 19b-4 Rule 19b-4(e) Public

Availability: DEC 18 2009