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## UNITED STATES SECURITIES AND EXCHANGE COMMISSION

DEC 18 2009

Washington, D.C. 20549

FORM 19b-4(e)

DIVISION OF ARABING 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 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 Class of New Derivative Securities Product: 3. **Exchange-Traded Fund** Name of Underlying Instrument: 4. Western Asset High 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. HIF Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7. NASDAQ/NYSE Settlement Methodology of New Derivative Securities Product: Not Applicable 8. 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 standards. 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:

| Act                        | Securities Exchange Act of 1934 |
|----------------------------|---------------------------------|
| SEC 2449 (6-01)<br>Section | 8. as at 1701                   |
|                            | 196-4                           |
| Rule                       | 19b-4(e)                        |
| Public                     |                                 |
| Availability:              | DEC 1.8.2009                    |