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SECURITIES AND EXCHANGE COMMISSION

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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

DEC 18 2009

FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New ONISON A TRADITION OF TRADITION OF PRODUCT Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FOR 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.

3. Class of New Derivative Securities Product:

Exchange-Traded Fund Name of Underlying Instrument:

Broker-Dealer

Western Asset Variable Rate Strategic 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.

GFY

4.

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 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:

12/11/2009

Act EC 2449 (6-01)	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	DEC 1 8 2009