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## UNITED STATES

DEC 18 2009 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 Exchange Act of 1934

## READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM Part I Initial Listing Report 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: 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 Premier Bond Fund 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. **WEA** 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 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) 786-7464 Manual Signature of Official Responsible for Form: Date:

| <b>Act</b><br>EC 2449 (6-01) | Securities Exchange Act of 1934 |
|------------------------------|---------------------------------|
| Section                      | 19b-4                           |
| Rule                         | 19b-4(e)                        |
| Public<br>Availability:      | DEC 18 2009                     |