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3235-0504 OMB Number: August 31, 2010 Expires:

Estimated average burden hours per response..... 3.60

SECURITIES AND EXCHANGE COMMISSION

DEC 18 2009

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 **Initial Listing Report** Part I 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 Inflation Management Fund, Inc. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: 5. **Broad-Based** 6. Ticker Symbol(s) of New Derivative Securities Product: **IMF** 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 SEC 2449 (6-01) | Securities Exchange Act of 1934 |
|-------------------------------|---------------------------------|
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | DEC 18 2009 |