

091-072198m

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OMB Number: 3235-0504  
Expires: August 31, 2010  
Estimated average burden  
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DEC 22 2009

UNITED STATES  
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**



10045844

- 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
Chicago Board Options Exchange
- 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
Broker-Dealer
- 3. Class of New Derivative Securities Product:  
Exchange-Traded Fund
- 4. Name of Underlying Instrument:  
Defined Strategy Fund Inc.
- 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:  
Broad-Based
- 6. Ticker Symbol(s) of New Derivative Securities Product:  
DSF
- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
NASDAQ/NYSE
- 8. Settlement Methodology of New Derivative Securities Product:  
Not Applicable
- 9. Position Limits of New Derivative Securities Product (if applicable):  
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:  
*Angelo Evangelou*

Date: 12/14/09

<b>Act</b>	Securities Exchange Act of 1934
<b>Section</b>	19b-4
<b>Rule</b>	19b-4(e)
<b>Public Availability:</b>	DEC 22 2009