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SECURITIES AND EXCHANGE COMMISSION For Internal Use Only Sec File No. <b>RECEIVED</b>	Submit 1 Original and 9 Copies	<b>OMB APPROVAL</b> OMB Number: 3235-0504 Expires: August 31, 2010 Estimated average burden hours per response. . . . . 3.60
<b>UNITED STATES</b> <b>SECURITIES AND EXCHANGE COMMISSION</b> Washington, D.C. 20549		
<b>DIVISION OF TRADING &amp; MARKETS</b>		<b>FORM 19b-4(e)</b>
<b>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</b>		

**READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM**



<b>Part I</b>	<b>Initial Listing Report</b>
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:	BlackRock High Yield Trust
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:	BHY
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
<b>Part II</b>	<b>Execution</b>
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:	<i>[Signature]</i>
Date:	12/16/09

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