For Internal Use Only RECEIVED Sec File No. 9-

Submit 1 Original and 9 Copies

2010 JAN 12 AMILIANS AND EXCHANGE COMMISSION

SEC / TM

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

Estimated average burden hours per response. 3.60

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 Exchi

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Initial Listing Report

- 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:

First Trust Enhanced Equity Income Fund

- 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:

FFA

- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 7. NASDAQ/NYSE
- Settlement Methodology of New Derivative Securities Product: Not Applicable 8.
- 9. Position Limits of New Derivative Securities Product (if applicable):

Not Applicable

Part II

Part I

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:

12/18/2009

| SEC | 2449 | 16- | 011 |
|-----|-------|-----|-------|
| | F 4.4 | 1.4 | V 1 1 |

| Act | Securities Exchange Act of 1934 | |
|-------------------------|---------------------------------|--|
| Section | 19b-4 | |
| Rule | 19b-4(e) | |
| Public Availability: | JAN 1 2 2010 | |