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UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

OMB APPROVAL  
OMB Number: 3235-0504  
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**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**
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 Strategic High 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:  
**FHI**
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:

Date: **12/18/2009**

SEC 2449 (6-01)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
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