

091-071888

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SECURITIES AND EXCHANGE COMMISSION

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DIVISION OF TRADING & MARKETS

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

OMB APPROVAL OMB Number: 3235-0504 Expires: August 31, 2010 Estimated average burden hours per response: 3.60

FORM 19b-4(e)

Registration 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



10045813

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:	American Strategic Income Portfolio II
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:	BSP
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:	<i>Angelo Evangelou</i>
Date:	12/14/09

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