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UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 19b-4(e)

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SECURITIES AND EXCHANGE COMMISS

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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** Name of Underlying Instrument: Saul Centers Inc 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: **BFSpB** 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: 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 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: Securities Exchange Act of 1934 Date: Act May 21, 2010 Section 19b-4 19b-4(e) Rule SEC 2449 (6-01) JUN 2 1 2010 **Public**

Availability: