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SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

SEC / TM

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: Vornado Realty Trust If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: 5. Broa..-∃ ed Ticker Symbol(s) of New Derivative Securities Product: 6. **VN**OpH 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: NASDAQ/NYSE 8. Settlement Methodology of New Derivative Securities Product: Not Applicable Position Limits of New Derivative Securities Product (if applicable): 9. 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: **(3**12 -74**64** Manual Signature of Official Responsible for Form: Date: May 26, 2010

SEC 2449 (6-01)

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