

091-04430 AM

For Internal Use Only
Sec File No. 9-

Submit 1 Original
and 9 Copies

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

RECEIVED
2009 MAR 11 AM 11:09
SEC / MR

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

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

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:
BATS Exchange, Inc.
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Corporation.
- Class of New Derivative Securities Product:
Index-linked exchangeable notes.
- Name of Underlying Instrument:
See attached.
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
See attached.
- Ticker Symbol(s) of New Derivative Securities Product:
See attached.
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
See attached.
- Settlement Methodology of New Derivative Securities Product:
Trades locked in at Exchange and settled at NSCC.
- 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: Tamara Schademann

Title: Chief Regulatory Officer

Telephone Number: (913) 815-7113

Manual Signature of Official Responsible for Form:

Date: March 6, 2009

Tamara Schademann

| | |
|---------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public | |
| Availability: | MAR 11 2009 |

ATTACHMENT TO FORM 19b-4(e)
 FOR NEW DERIVATIVE SECURITIES PRODUCTS ("NDSPs") TRADED ON BATS EXCHANGE, INC.
 PURSUANT TO UNLISTED TRADING PRIVILEGES COMMENCING ON MARCH 5, 2009

| <u>(6) Ticker Symbol</u> | <u>(4) Name of Underlying Instrument</u> | <u>(7) Market(s) upon Which Securities Comprising Underlying Instrument Trades</u> | <u>(5) Broad or Narrow Based</u> |
|----------------------------------|--|--|--|
| BJV | S&P 500 Index | Various U.S. markets | Broad |
| BTR | MSCI Brazil Index | Various world markets | Broad |
| GWO | Credit Suisse Global Warming Index | Various world markets | Broad |
| PMY | MLCX Precious Metals Index | Various world markets | Narrow |
| SAD | S&P 500 Index | Various U.S. markets | Broad |
| SQT | S&P 500 Index | Various U.S. markets | Broad |



RECEIVED
2009 MAR 11 AM 11:10
SEC / IR

RECEIVED
MAR 09 2009
OFFICE OF THE SECRETARY

March 6, 2009

Ms. Florence E. Harmon
Deputy Secretary
Securities and Exchange Commission
100 F Street, N.E.
Washington, DC 20549

RE: Form 19b-4(e) – BATS Exchange, Inc.

Ms. Harmon,

On behalf of BATS Exchange, Inc., enclosed please find an executed Form 19b-4(e) and 9 copies. The enclosed Form 19b-4(e) contains information regarding six (6) derivative securities products that will commence trading on BATS Exchange on March 5, 2009. Please contact me or Anders Franzon (913.815.7154) if you have any questions in connection with this matter.

Sincerely,

Tamara Schademann
Chief Regulatory Officer

| | |
|-----------------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | MAR 11 2009 |