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

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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

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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:
Exchange traded notes; index linked securities.
- Name of Underlying Instrument:
See attached.
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
Broad.
- 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:

Tamara Schademann

Date: February 27, 2009

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	MAR - 4 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 FEBRUARY 27, 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>
MWL	MSCI EAFE Index	Various foreign markets
RLO	Russell 2000 Index	Various U.S. markets
SHJ	S&P 500 Index	Various U.S. markets
SOU	S&P 500 Index	Various U.S. markets
SSM	S&P 500 Index	Various U.S. markets
SZL	S&P 500 Index	Various U.S. markets



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February 27, 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 February 27, 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 - 4 2009