

091-070298

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

DIVISION OF TRADING & MARKETS

### 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



10045651

- 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.):  
See attached.
- Class of New Derivative Securities Product:  
See attached.
- 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: Tami Schademann

Title: SVP, Chief Regulatory Officer

Telephone Number: (913) 815-7113

Manual Signature of Official Responsible for Form:

Date: December 15, 2009

SEC 2449 (6-01)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	DEC 17 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 DECEMBER 10, 2009

<u>(6) Ticker Symbol</u>	<u>(2) Type of Issuer of NDSP</u>	<u>(3) Class of NDSP</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</u>
VCIT	Trust	Investment company units	Barclays Capital U.S. 5-10 Year Corporate Bond Index	Over the counter bond market	Broad
VCLT	Trust	Investment company units	Barclays Capital U.S. Long Corporate Bond Index	Over the counter bond market	Broad
VCSH	Trust	Investment company units	Barclays Capital U.S. 1-5 Year Corporate Bond Index	Over the counter bond market	Broad
VGIT	Trust	Investment company units	Barclays Capital U.S. 3-10 Year Government Float Adjusted Index	U.S. Treasury issued bonds	Broad
VGLT	Trust	Investment company units	Barclays Capital U.S. Long Government Float Adjusted Index	U.S. Treasury issued bonds	Broad
VGSH	Trust	Investment company units	Barclays Capital U.S. 1-3 Year Government Float Adjusted Index	U.S. Treasury issued bonds	Broad
VMBS	Trust	Investment company units	Barclays Capital U.S. MBS Float Adjusted Index	Secondary mortgage market	Broad



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DIVISION OF TRADING & MARKETS

December 15, 2009

Ms. Gail Jackson  
Mail Stop 6628  
Securities and Exchange Commission  
100 F Street, N.E.  
Washington, DC 20549

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

Ms. Jackson,

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 seven (7) derivative securities products that commenced trading on BATS Exchange on December 10, 2009. Please contact me or Anders Franzon (913.815.7154) if you have any questions in connection with this matter.

Sincerely,

Tami Schademann  
SVP, Chief Regulatory Officer  
913.815.7113

<b>Act</b>	Securities Exchange Act of 1934
<b>Section</b>	19b-4
<b>Rule</b>	19b-4(e)
<b>Public</b>	
<b>Availability:</b>	DEC 17 2009