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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 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM



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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.):  
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: Anders Franzon

Title: VP, Associate General Counsel

Telephone Number: (913) 815-7154

Manual Signature of Official Responsible for Form:

Date: June 6, 2011

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	JUN - 8 2011

ATTACHMENT TO FORM 19b-4(e)  
 FOR NEW DERIVATIVE SECURITIES PRODUCTS ("NDSPs") TRADED ON BATS EXCHANGE, INC.  
 PURSUANT TO UNLISTED TRADING PRIVILEGES COMMENCING ON MAY 27, 2011

<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>
BDCL	Corporation	Index Linked Notes	Wells Fargo Business Development Company Index	Various U.S. Markets	Broad
SOIL	Trust	Investment Company Units	Solactive Global Fertilizers/Potash Index	Various World Markets	Broad
CVRT	Trust	Investment Company Units	The BofA Merrill Lynch All U.S. Convertibles Index	Various U.S. Markets	Broad
HBTA	Trust	Investment Company Units	Russell-Axioma U.S. Large Cap High Beta Index	Various U.S. Markets	Broad
HMTM	Trust	Investment Company Units	Russell-Axioma U.S. Large Cap High Momentum Index	Various U.S. Markets	Broad
HVOL	Trust	Investment Company Units	Russell-Axioma U.S. Large Cap High Volatility Index	Various U.S. Markets	Broad
LBTA	Trust	Investment Company Units	Russell-Axioma U.S. Large Cap Low Beta Index	Various U.S. Markets	Broad
LVOL	Trust	Investment Company Units	Russell-Axioma U.S. Large Cap Low Volatility Index	Various U.S. Markets	Broad
SHBT	Trust	Investment Company Units	Russell-Axioma U.S. Small Cap High Beta Index	Various U.S. Markets	Broad
SHMO	Trust	Investment Company Units	Russell-Axioma U.S. Small Cap High Momentum Index	Various U.S. Markets	Broad

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<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>
SHVY	Trust	Investment Company Units	Russell-Axioma U.S. Small Cap High Volatility Index	Various U.S. Markets	Broad
SLBT	Trust	Investment Company Units	Russell-Axioma U.S. Small Cap Low Beta Index	Various U.S. Markets	Broad
SLVY	Trust	Investment Company Units	Russell-Axioma U.S. Small Cap Low Volatility Index	Various U.S. Markets	Broad



June 6, 2011

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 thirteen (13) derivative securities products that commenced trading on BATS Exchange on May 27, 2011. Please contact me or Tami Schademann (913.815.7113) if you have any questions in connection with this matter.

Sincerely,

Anders Franzon  
VP, Associate General Counsel  
913.815.7154

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