

09-13-23jm

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2011 SEP 19 PM 3:00  
SEC 19

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: September 15, 2011

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	SEP 19 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 SEPTEMBER 12, 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>
AAVX	Corporation	Index Linked Notes	S&P 500 VIX Short-Term Futures Index Excess Return	Various U.S. Markets	Broad
BBVX	Corporation	Index Linked Notes	S&P 500 VIX 2-Month Futures Index Excess Return	Various U.S. Markets	Broad
CCVX	Corporation	Index Linked Notes	S&P 500 VIX 3-Month Futures Index Excess Return	Various U.S. Markets	Broad
DDVX	Corporation	Index Linked Notes	S&P 500 VIX 4-Month Futures Index Excess Return	Various U.S. Markets	Broad
EEVX	Corporation	Index Linked Notes	S&P 500 VIX Mid-Term Futures Index Excess Return	Various U.S. Markets	Broad
FFVX	Corporation	Index Linked Notes	S&P 500 VIX 6-Month Futures Index Excess Return	Various U.S. Markets	Broad
VXAA	Corporation	Index Linked Notes	S&P 500 VIX Short-Term Futures Index Total Return	Various U.S. Markets	Broad
VXBB	Corporation	Index Linked Notes	S&P 500 VIX 2-Month Futures Index Total Return	Various U.S. Markets	Broad
VXCC	Corporation	Index Linked Notes	S&P 500 VIX 3-Month Futures Index Total Return	Various U.S. Markets	Broad
VXDD	Corporation	Index Linked Notes	S&P 500 VIX 4-Month Futures Index Total Return	Various U.S. Markets	Broad

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VXEE	Corporation	Index Linked Notes	S&P 500 VIX Mid-Term Futures Index Total Return	Various U.S. Markets	Broad
VXFF	Corporation	Index Linked Notes	S&P 500 VIX 6-Month Futures Index Total Return	Various U.S. Markets	Broad



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September 15, 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 twelve (12) derivative securities products that commenced trading on BATS Exchange on September 12, 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

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