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OMB Number: 3235-0504  
Expires: August 31, 2010  
Estimated average burden  
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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**

**Part I**

**Initial Listing Report**



**11032752**

1. **Name of Self-Regulatory Organization Listing New Derivative Securities Product:**  
BATS Exchange, Inc.
2. **Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):**  
See attached.
3. **Class of New Derivative Securities Product:**  
See attached.
4. **Name of Underlying Instrument:**  
See attached.
5. **If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:**  
See attached.
6. **Ticker Symbol(s) of New Derivative Securities Product:**  
See attached.
7. **Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:**  
See attached.
8. **Settlement Methodology of New Derivative Securities Product:**  
Trades locked in at Exchange and settled at NSCC.
9. **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:** October 17, 2011

|                      |  |
|----------------------|--|
| <b>Act</b>           | <b>Securities Exchange Act of 1934</b> |
| <b>Section</b>       | <b>19b-4</b>                           |
| <b>Rule</b>          | <b>19b-4(e)</b>                        |
| <b>Public</b>        |  |
| <b>Availability:</b> | <b>OCT 19 2011</b>                     |

ATTACHMENT TO FORM 19b-4(e)  
 FOR NEW DERIVATIVE SECURITIES PRODUCTS ("NDSPs") TRADED ON BATS EXCHANGE, INC.  
 PURSUANT TO UNLISTED TRADING PRIVILEGES COMMENCING ON OCTOBER 11, 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> |
|--------------------------|-----------------------------------|--------------------------|--|--|----------------------------|
| BOIL                     | Trust                             | Investment Company Units | Dow Jones—UBS Natural Gas Subindex       | Various U.S. Markets   | Broad                      |
| KOLD                     | Trust                             | Investment Company Units | Dow Jones—UBS Natural Gas Subindex       | Various U.S. Markets   | Broad                      |



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October 17, 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 two (2) derivative securities products that commenced trading on BATS Exchange on October 11, 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

|                             |  |
|-----------------------------|--|
| <b>Act</b>                  | <b>Securities Exchange Act of 1934</b> |
| <b>Section</b>              | <b>19b-4</b>                           |
| <b>Rule</b>                 | <b>19b-4(e)</b>                        |
| <b>Public Availability:</b> | <b>OCT 19 2011</b>                     |