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SECURITIES AND EXCHANGE COMMISSION
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DIVISION OF TRADING & MARKETS

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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

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: June 13, 2012

Act Securities Exchange Act of 1934

Section 19b-4

Rule 19b-4(e)

Public Availability: JUN 14 2012

ATTACHMENT TO FORM 19b-4(e)
 FOR NEW DERIVATIVE SECURITIES PRODUCTS ("NDSPs") TRADED ON BATS EXCHANGE, INC.
 COMMENCING ON JUNE 6, 2012

<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>
COBO	Trust	Index Fund Shares	BNP Paribas Diversified USD Covered Bond Index	Various U.S. Markets	Broad
SDYL	Corporation	Index Linked Notes	S&P High Yield Dividend Aristocrats Index	Various U.S. Markets	Broad
DVYL	Corporation	Index Linked Notes	Dow Jones U.S. Select Dividend Index	Various U.S. Markets	Broad
GIVE	Trust	Index Fund Shares	A blend of traditional financial market indices such as the S&P 500 Index, Barclays Aggregate Bond Index and MSCI EAFE Index	Various World Markets	Broad
ALFA	Trust	Index Fund Shares	AlphaClone Hedge Fund Long/Short Index	Various U.S. Markets	Broad
GURU	Trust	Index Fund Shares	Top Guru Holdings Index	Various U.S. Markets	Broad



SECURITIES AND EXCHANGE COMMISSION

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DIVISION OF TRADING & MARKETS

June 13, 2012

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 six (6) derivative securities products that commenced trading on BATS Exchange on June 6, 2012. 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:	JUN 14 2012