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

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AUG 14 2012

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

- 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: August 13, 2012

ATTACHMENT TO FORM 19b-4(e)  
 FOR NEW DERIVATIVE SECURITIES PRODUCTS ("NDSPs") TRADED ON BATS EXCHANGE, INC.  
 COMMENCING ON AUGUST 8, 2012

<u>(6)</u> Ticker Symbol	<u>(2)</u> Type of Issuer of NDSP	<u>(3)</u> Class of NDSP	<u>(4)</u> Name of Underlying Instrument	<u>(7)</u> Market(s) upon Which Securities Comprising Underlying Instrument Trades	<u>(5)</u> Broad or Narrow
RRGR	Trust	Index Fund Shares	ETPs, Common Stock and ADRs	Various World Markets	Broad
ZDIV	Trust	Index Fund Shares	Zacks Sustainable Dividend Index	Various U.S. Markets	Broad
ZMLP	Trust	Index Fund Shares	Zacks MLP Index	Various U.S. Markets	Broad
SPFF	Trust	Index Fund Shares	S&P Enhanced Yield North American Preferred Stock Index	Various U.S. Markets	Broad
HUSE	Trust	Index Fund Shares	Common Stocks of Select Companies organized in the U.S. and included in the S&P Composite 1500	Various U.S. Markets	Broad
AMU	Corporation	Index Linked Notes	Alerian MLP Index	Various World Markets	Broad



August 13, 2012

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

SECURITIES AND EXCHANGE COMMISSION

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AUG 14 2012

DIVISION OF TRADING & MARKETS

**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 August 8, 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

<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>AUG 14 2012</b>