

091-20448

For Internal Use Only
Sec File No. 9-

Submit 1 Original
and 9 Copies

OMB APPROVAL
OMB Number: 3235-0504
Expires: July 31, 2016
Estimated average burden
hours per response. . . . 3.60

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

SEC RECEIVED
2016 APR -6 PM 1:51
Section

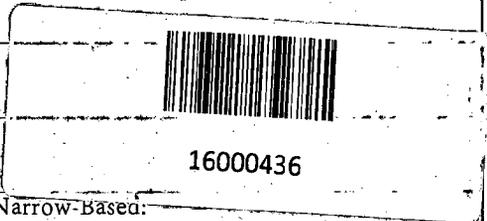
FORM 19b-4(e) APR 06 2016 SEC / TM

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 BYX 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: SVP, Associate General Counsel

Telephone Number: 913-815-7154

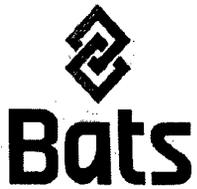
Manual Signature of Official Responsible for Form:

Date: April 4, 2016

Securities Exchange Act of 1934
19b-4(e)
APR 06 2016

ATTACHMENT TO FORM 19b-4(e)
 FOR NEW DERIVATIVE SECURITIES PRODUCTS ("NDSPs") TRADED ON BATS BYX EXCHANGE, INC.
 COMMENCING ON MARCH 29 2016

| <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> |
|--------------------------|-----------------------------------|--------------------------|--|--|----------------------------|
| CEZ | Trust | Investment Company Units | CEMP Emerging Market 500 Volatility Weighted Index | Global | Broad |
| PSET | Trust | Investment Company Units | Nasdaq U.S. Price Setters Index | U.S. | Broad |
| PY | Trust | Investment Company Units | Nasdaq U.S. Shareholder Yield Index | U.S. | Broad |



RECEIVED

2016 APR -6 PM 1:50

SEC / TM

SEC
Mail Processing
Section

APR 06 2016

Washington DC
412

April 4, 2016

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

RE: Form 19b-4(e) - Bats BYX Exchange, Inc.

Ms. Jackson,

On behalf of Bats BYX Exchange, Inc., enclosed please find one (1) executed Form 19b-4(e) and 9 copies. The enclosed Form 19b-4(e) contains information regarding three (3) derivative securities products that commenced trading on Bats BYX Exchange on March 29, 2016. Please contact me or Tami Schademann (913.815.7113) if you have any questions in connection with this matter.

Sincerely,

Anders Franzon
SVP, Associate General Counsel
913.815.7154

| | |
|-------------------------|----------------------|
| AC | Exchange Act of 1934 |
| | 19b-4 |
| | 19b-4(e) |
| Public Availability: | APR 06 2016 |