

Paper Comments

• Send paper comments in triplicate to Elizabeth M. Murphy, Secretary, Securities and Exchange Commission, 100 F Street NE., Washington, DC 20549-1090.

All submissions should refer to File Number SR-EDGA-2012-11. This file number should be included on the subject line if email is used. To help the Commission process and review your comments more efficiently, please use only one method. The Commission will post all comments on the Commission's Internet Web site (<http://www.sec.gov/rules/sro.shtml>). Copies of the submission, all subsequent amendments, all written statements with respect to the proposed rule change that are filed with the Commission, and all written communications relating to the proposed rule change between the Commission and any person, other than those that may be withheld from the public in accordance with the provisions of 5 U.S.C. 552, will be available for Web site viewing and printing in the Commission's Public Reference Room, 100 F Street NE., Washington, DC 20549, on official business days between the hours of 10 a.m. and 3 p.m. Copies of the filing also will be available for inspection and copying at the principal office of the Exchange. All comments received will be posted without change; the Commission does not edit personal identifying information from submissions. You should submit only information that you wish to make available publicly. All submissions should refer to File Number SR-EDGA-2012-11 and should be submitted on or before April 20, 2012.

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.¹²

Kevin M. O'Neill,

Deputy Secretary.

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SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-66659; File No. SR-CME-2012-08]

Self-Regulatory Organizations; Chicago Mercantile Exchange, Inc.; Notice of Filing and Order Granting Accelerated Approval of Proposed Rule Change To Comply With Revisions to the Commodity Futures Trading Commission's Part 190 Regulations

March 26, 2012.

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 ("Act")¹ and Rule 19b-4 thereunder,² notice is hereby given that on March 12, 2012, the Chicago Mercantile Exchange Inc. ("CME") filed with the Securities and Exchange Commission ("Commission") the proposed rule change described in Items I and II below, which items have been prepared primarily by CME. The Commission is publishing this Notice and Order to solicit comments on the proposed rule change from interested persons and to approve the proposed rule change on an accelerated basis.

I. Self-Regulatory Organization's Statement of Terms of Substance of the Proposed Rule Change

CME proposes to amend certain of its rules to comply with pending revisions to the Commodity Futures Trading Commission's ("CFTC") Part 190 Regulations.

II. Self-Regulatory Organization's Statement of Purpose of, and Statutory Basis for, the Proposed Rule Change

In its filing with the Commission, CME included statements concerning the purpose and basis for the proposed rule change and discussed any comments it received on the proposed rule change. The text of these statements may be examined at the places specified in Item III below. CME has prepared summaries, set forth in sections A, B, and C below, of the most significant aspects of such statements.³

A. Self-Regulatory Organization's Statement of Purpose of, and Statutory Basis for, the Proposed Rule Change

CME is registered as a derivatives clearing organization ("DCO") with the CFTC and operates a substantial business clearing futures and swaps contracts subject to the jurisdiction of

the CFTC. CME is also registered as a clearing agency with the Commission. CME proposes to amend certain of its rules to comply with pending amendments to the CFTC's Part 190 Bankruptcy Regulations that will become effective on April 9, 2012.

The Part 190 amendments were made in connection with the CFTC's final rules for customer swaps segregation. Those revisions include creating a "cleared swap" customer account class for purposes of futures commission merchant and DCO bankruptcies and replacing the defined term "cleared OTC derivatives," which is incorporated by reference into several CME rules, with the new defined term "cleared swaps." In order to reflect the removal of the defined term "cleared OTC derivatives" from Part 190, CME will amend CME Rules 930.N, 8F100, and 8F122 and CME definitions of "Cleared OTC Derivatives Customers" and "Funds of Cleared OTC Derivatives Customers." The amendments comport with CFTC DCO Core Principle C (Participant and Product Eligibility) and Core Principle F (Treatment of Funds).

The text of the CME's proposed rule amendments was attached as Exhibit 5 to this proposed rule change filing, which filing can be viewed at the CME Web site at http://www.cmegroup.com/market-regulation/files/SEC_19b-4_x12-08x.pdf. CME also made a filing, CME Submission 12-066, with its primary regulator, the CFTC, with respect to this proposed rule change.

CME believes the proposed changes are consistent with the requirements of the Act and the rules and regulations issued thereunder. CME, a DCO, is required to implement the proposed changes to comply with recent changes to CFTC regulations. CME notes that the policies of the Commodity Exchange Act with respect to clearing are comparable to a number of the policies underlying the Act, such as promoting market transparency for derivatives markets, promoting the prompt and accurate clearance and settlement of transactions, and protecting investors and the public interest.

B. Self-Regulatory Organization's Statement on Burden on Competition

CME does not believe that the proposed rule change will have any impact, or impose any burden, on competition.

C. Self-Regulatory Organization's Statement on Comments on the Proposed Rule Change Received From Members, Participants, or Others

CME has not solicited, and does not intend to solicit, comments regarding

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

³ The Commission has modified the text of the summaries prepared by CME.

¹² 17 CFR 200.30-3(a)(12).

this proposed rule change. CME has not received any unsolicited written comments from interested parties.

III. Solicitation of Comments

Interested persons are invited to submit written data, views and arguments concerning the foregoing, including whether the proposed rule change is consistent with the Act. Comments may be submitted by any of the following methods:

- Electronic comments may be submitted by using the Commission's Internet comment form (<http://www.sec.gov/rules/sro.shtml>), or send an email to rule-comments@sec.gov. Please include File No. SR-CME-2012-08 on the subject line.

- Paper comments should be sent in triplicate to Elizabeth M. Murphy, Secretary, Securities and Exchange Commission, 100 F Street NE., Washington, DC, 20549-1090.

All submissions should refer to File Number SR-CME-2012-08. This file number should be included on the subject line if email is used. To help the Commission process and review your comments more efficiently, please use only one method. The Commission will post all comments on the Commission's Internet Web site (<http://www.sec.gov/rules/sro.shtml>). Copies of the submission, all subsequent amendments, all written statements with respect to the proposed rule change that are filed with the Commission, and all written communications relating to the proposed rule change between the Commission and any person, other than those that may be withheld from the public in accordance with the provisions of 5 U.S.C. 552, will be available for Web site viewing and printing in the Commission's Public Reference Room, 100 F Street NE., Washington, DC 20549 on official business days between the hours of 10 a.m. and 3 p.m. Copies of such filing also will be available for inspection and copying at the principal office of CME. All comments received will be posted without change; the Commission does not edit personal identifying information from submissions. You should submit only information that you wish to make available publicly. All submissions should refer to File Number SR-CME-2012-08 and should be submitted on or before April 20, 2012.

IV. Commission's Findings and Order Granting Accelerated Approval of Proposed Rule Change

In its filing, CME requested that the Commission approve this request on an

accelerated basis for good cause shown. CME believes there is good cause to approve this filing on an accelerated basis because the proposed changes are required to comply with new CFTC regulations that will become effective on April 9, 2012.

Section 19(b) of the Act⁴ directs the Commission to approve a proposed rule change of a self-regulatory organization if it finds that such proposed rule change is consistent with the requirements of the Act and the rules and regulations thereunder applicable to such organization. The Commission finds that the proposed rule changes are consistent with the requirements of the Act, in particular the requirements of Section 17A of the Act,⁵ and the rules and regulations thereunder applicable to CME. Specifically, the Commission finds that the proposed rule change is consistent with Section 17A(b)(3)(F) of the Act which requires, among other things, that the rules of a clearing agency be designed to assure the safeguarding of securities and funds which are in the custody and control of the clearing agency because it will allow CME to comply with the Part 190 amendments made in connection with the CFTC's final rules for customer swaps segregation.⁶

The Commission finds good cause, pursuant to Section 19(b)(2) of the Act,⁷ for approving the proposed rule change prior to the 30th day after the date of publication of notice in the **Federal Register** because the proposed rule change institutes the regulations of another regulatory agency, and those regulations were subject to notice and comment.

V. Conclusion

It is therefore ordered, pursuant to Section 19(b)(2) of the Act, that the proposed rule change (SR-CME-2012-08) is approved on an accelerated basis.

For the Commission by the Division of Trading and Markets, pursuant to delegated authority.⁸

Kevin O'Neill,

Deputy Secretary.

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⁴ 15 U.S.C. 78s(b).

⁵ 15 U.S.C. 78q-1. In approving this proposed rule change, the Commission has considered the proposed rule's impact on efficiency, competition, and capital formation. 15 U.S.C. 78c(f).

⁶ 15 U.S.C. 78q-1(b)(3)(F).

⁷ 15 U.S.C. 78s(b)(2).

⁸ 17 CFR 200.30-3(a)(12).

SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-66663; File No. SR-NYSEAmex-2012-19]

Self-Regulatory Organizations; NYSE Amex LLC; Notice of Filing and Immediate Effectiveness of Proposed Rule Change Clarifying That Rule Change in Connection With Proposed Combination Between NYSE Euronext and Deutsche Börse AG Will Not Become Effective

March 26, 2012.

Pursuant to Section 19(b)(1)¹ of the Securities Exchange Act of 1934 (the "Exchange Act" or "Act"),² and Rule 19b-4 thereunder,³ notice is hereby given that on March 16, 2012, NYSE Amex LLC (the "Exchange") filed with the Securities and Exchange Commission (the "Commission") the proposed rule change (the "Proposed Rule Change") as described in Items I and II below, which Items have been prepared by the Exchange. The Commission is publishing this notice to solicit comments on the Proposed Rule Change from interested persons.

I. Self-Regulatory Organization's Statement of the Terms of Substance of the Proposed Rule Change

The Exchange previously submitted a proposed rule change⁴ (the "Holdco Proposal") in connection with the proposed business combination (the "Combination") of NYSE Euronext, a Delaware corporation, and Deutsche Börse AG, an *Aktiengesellschaft* organized under the laws of the Federal Republic of Germany ("Deutsche Börse"). The Holdco Proposal was conditionally approved by the Commission.⁵ The Exchange is submitting this Proposed Rule Change in order to clarify that the Holdco Proposal will not become effective. The text of the Proposed Rule Change is available at the Exchange, www.nyse.com, and the Commission's Public Reference Room.

¹ 15 U.S.C. 78s(b)(1).

² 15 U.S.C. 78a.

³ 17 CFR 240.19b-4.

⁴ See Securities Exchange Act Release No. 65563 (October 14, 2011), 76 FR 65272 (October 20, 2011) (SR-NYSEAmex-2011-78).

⁵ See Securities Exchange Act Release No. 66171 (January 17, 2012), 77 FR 3297 (January 23, 2012) (File Nos. SR-EDGA-2011-34; SR-EDGX-2011-33; SR-ISE-2011-69; SR-NYSE-2011-51; SR-NYSE Amex-2011-78; SR-NYSEArca-2011-72).