

SYSTEM MANAGER(S) AND ADDRESS:

Associate Executive Director, Office of Human Resources, Securities and Exchange Commission, Operations Center, 6432 General Green Way, Mail Stop 0–1, Alexandria, VA 22312–2413.

NOTIFICATION PROCEDURE:

All requests to determine whether this system of records contains a record pertaining to the requesting individual may be directed to the FOIA/PA Officer, Securities and Exchange Commission, 100 F Street NE., Washington, DC 20549–5100.

RECORD ACCESS PROCEDURES:

Persons wishing to obtain information on the procedures for gaining access to or contesting the contents of these records may contact the FOIA/PA Officer, Securities and Exchange Commission, 100 F Street NE., Washington, DC 20549–5100.

CONTESTING RECORD PROCEDURES:

See Record access procedures above.

RECORD SOURCE CATEGORIES:

All information is provided by Fitness Center members.

EXEMPTION CLAIMED FOR THE SYSTEM:

None.

Dated: March 15, 2012.

By the Commission.

Elizabeth M. Murphy,
Secretary.

[FR Doc. 2012–6788 Filed 3–20–12; 8:45 am]

BILLING CODE 8011–01–P

SECURITIES AND EXCHANGE COMMISSION

[Release No. 34–66601; File No. SR–CME–2012–07]

**Self-Regulatory Organizations;
Chicago Mercantile Exchange Inc.;
Notice of Filing and Immediate
Effectiveness of Proposed Rule
Change To Add Additional Series of
Credit Default Index Swaps Available
for Clearing**

March 15, 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 9, 2012, Chicago Mercantile Exchange Inc.

(“CME”) filed with the Securities and Exchange Commission (“Commission”) the proposed rule change described in Items I, II and III below, which items have been prepared primarily by CME. CME filed the proposed rule change pursuant to Section 19(b)(3)(A)³ of the Act and Rule 19b-4(f)(4)(i)⁴ thereunder.

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

The text of the proposed rule change is below. Italicized text indicates additions; bracketed text indicates deletions.

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**CHICAGO MERCANTILE EXCHANGE
INC. RULEBOOK**

Rule 100—80203—No Change.

CME Chapter 802 Rules: Appendix I

Appendix 1

CDX INDICES

CDX Index	Series	Termination date (scheduled termination)
CDX North American Investment Grade (CDX.NA.IG)	9	20 Dec 2012. 20 Dec 2014. 20 Dec 2017.
CDX North American Investment Grade (CDX.NA.IG)	10	20 Jun 2013. 20 Jun 2015. 20 Jun 2018.
CDX North American Investment Grade (CDX.NA.IG)	11	20 Dec 2011. 20 Dec 2013. 20 Dec 2015. 20 Dec 2018.
CDX North American Investment Grade (CDX.NA.IG)	12	20 Jun 2012. 20 Jun 2014. 20 Jun 2016. 20 Jun 2019.
CDX North American Investment Grade (CDX.NA.IG)	13	20 Dec 2012. 20 Dec 2014. 20 Dec 2016. 20 Dec 2019.
CDX North American Investment Grade (CDX.NA.IG)	14	20 Jun 2013. 20 Jun 2015. 20 Jun 2017. 20 Jun 2020.
CDX North American Investment Grade (CDX.NA.IG)	15	20 Dec 2013. 20 Dec 2015. 20 Dec 2017. 20 Dec 2020.
CDX North American Investment Grade (CDX.NA.IG)	16	20 Jun 2014. 20 Jun 2016. 20 Jun 2018. 20 Jun 2021.
CDX North American Investment Grade (CDX.NA.IG)	17	20 Dec 2014. 20 Dec 2016. 20 Dec 2018.

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

³ 15 U.S.C. 78s(b)(3)(A).

⁴ 17 CFR 240.19b-4(f)(4)(i).

CDX INDICES—Continued

CDX Index	Series	Termination date (scheduled termination)
<i>CDX North American Investment Grade (CDX.NA.IG)</i>	18	20 Dec 2021. 20 Dec 2014. 20 Dec 2016. 20 Dec 2018. 20 Dec 2021.
CDX North American High Yield (CDX.NA.HY)	11	20 Dec 2013.
CDX North American High Yield (CDX.NA.HY)	12	20 Jun 2014.
CDX North American High Yield (CDX.NA.HY)	13	20 Dec 2014.
CDX North American High Yield (CDX.NA.HY)	14	20 Jun 2015.
CDX North American High Yield (CDX.NA.HY)	15	20 Dec 2015.
CDX North American High Yield (CDX.NA.HY)	16	20 Jun 2016.
CDX North American High Yield (CDX.NA.HY)	17	20 Dec 2016.
CDX North American High Yield (CDX.NA.HY)	18	20 Jun 2017.

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Rule 80301—End—No change

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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 IV below. CME has prepared summaries, set forth in sections A, B, and C below, of the most significant aspects of such statements.

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

CME offers clearing services for certain credit default swap index products. Currently, CME offers clearing of the Markit CDX North American Investment Grade Series 9, 10, 11, 12, 13, 14, 15, 16 and 17 and also offers clearing of the Markit CDX North American High Yield Series 11, 12, 13, 14, 15, 16 and 17.

The proposed rule changes that are the subject of this filing are intended to expand CME's Markit CDX North American Investment Grade and Markit CDX North American High Yield product offerings by incorporating the upcoming Series 18 for both sets of index products.

The proposed rule changes that are the subject of this filing became immediately effective upon filing this proposed rule change with the Commission. CME notes that it has also certified the proposed rule changes that are the subject of this filing to its primary regulator for swaps, the Commodity Futures Trading Commission ("CFTC"). The text of the

CME proposed rule change is included above, with additions italicized and deletions in brackets.

The proposed CME rule change merely incorporates one additional series to CME's existing offering of broad-based Markit CDX North American Investment Grade and CDX North American High Yield credit default swaps. As such, the proposed amendments simply effect changes to an existing service of a registered clearing agency that (1) do not adversely affect the safeguarding of securities or funds in the custody or control of the clearing agency or for which it is responsible and (2) do not significantly affect the respective rights or obligations of the clearing agency or persons using its clearing agency services. Therefore, the proposed rule change is therefore properly filed under Section 19(b)(3)(A) and Rule 19b-4(f)(4)(i) thereunder.

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

III. Date of Effectiveness of the Proposed Rule Change and Timing for Commission Action

The foregoing rule change was filed pursuant to Section 19(b)(3)(A) of the Act and paragraph (f)(4)(i) of Rule 19b-4 thereunder and therefore became effective on filing. At any time within

sixty days of the filing of such rule change, the Commission summarily may temporarily suspend such rule change if it appears to the Commission that such action is necessary or appropriate in the public interest, for the protection of investors, or otherwise in furtherance of the purposes of the Act.

IV. 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-2012-07 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-2012-07. 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 and on CME's Web site at http://www.cmegroup.com/market-regulation/files/SEC_19b-4_x12-07x.pdf. 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-2012-07 and should be submitted on or before April 11, 2012.

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.⁵

Kevin M. O'Neill,

Deputy Secretary.

[FR Doc. 2012-6763 Filed 3-20-12; 8:45 am]

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SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-66609; File No. SR-CBOE-2012-024]

Self-Regulatory Organizations; Chicago Board Options Exchange, Incorporated; Notice of Filing and Immediate Effectiveness of a Proposed Rule Change Relating to Telemarketing Rules

March 15, 2012.

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

⁵ 17 CFR 200.30-3(a)(12).

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

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

The Exchange proposes to amend Rule 9.24, *Telephone Solicitation*, to revise and add provisions that are substantially similar to Federal Trade Commission ("FTC") rules that prohibit deceptive and other abusive telemarketing acts or practices.³ The text of the proposed rule change is available on the Exchange's Web site (<http://www.cboe.com/AboutCBOE/CBOELegalRegulatoryHome.aspx>), at the Exchange's Office of the Secretary, and at the Commission's Public Reference Room.

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

In its filing with the Commission, the Exchange included statements concerning the purpose of 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 IV below. The Exchange has prepared summaries, set forth in sections A, B, and C below, of the most significant aspects of such statements.

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

1. Purpose

The Exchange proposes to amend Rule 9.24, *Telephone Solicitation*,⁴ to revise and add provisions that are substantially similar to FTC rules that prohibit deceptive and other abusive telemarketing acts or practices.⁵ Rule

³ The proposed rule change is substantially similar in all material respects to Financial Industry Regulatory Authority, Inc. ("FINRA") Rule 3230 (Telemarketing), which the Commission recently approved. See Securities Exchange Act Release No. 66279 (Jan. 30, 2012), 77 FR 5611 (Feb. 3, 2012) (SR-FINRA-2011-059) (approval order of proposed rule change to adopt telemarketing rule). The proposed rule change amends the name of Rule 9.24 from *Telephone Solicitation* to *Telemarketing*.

⁴ The Exchange adopted Rule 9.24, effective December 13, 2005, in response to the recommendations of an industry task force, comprised of representatives from various industry regulatory and self-regulatory organizations, formed to review broker-dealer telemarketing practices and compliance with the Telephone Consumer Protection Act of 1991 ("TCPA"), 47 U.S.C. 227, as well as with Federal Communications Commission ("FCC") rules and regulations that implemented the TCPA. See Securities Exchange Act Release No. 36588 (Dec. 13, 1995), 60 FR 65703 (Dec. 20, 1995) (SR-CBOE-1995-063) (order approving adoption of Rule 9.24).

⁵ The proposed rule change also amends Appendix A to the CBOE Stock Exchange, LLC

9.24 requires Trading Permit Holders to, among other things, maintain do-not-call lists, limit the hours of telephone solicitations, and not use deceptive and abusive acts and practices in connection with telemarketing. The Commission directed CBOE to enact these telemarketing rules in accordance with the Telemarketing Consumer Fraud and Abuse Prevention Act of 1994 ("Prevention Act").⁶ The Prevention Act requires the Commission to promulgate, or direct any national securities exchange or registered securities association to promulgate, rules substantially similar to the FTC rules⁷ to prohibit deceptive and other abusive telemarketing acts or practices, unless the Commission determines either that the rules are not necessary or appropriate for the protection of investors or the maintenance of orderly markets, or that existing federal securities laws or Commission rules already provide for such protection.⁸

In 1997, the Commission determined that telemarketing rules promulgated and expected to be promulgated by self-regulatory organizations, together with the other rules of the self-regulatory organizations, the federal securities laws and the Commission's rules thereunder, satisfied the requirements of the Prevention Act because, at the time, the applicable provisions of those laws and rules were substantially similar to the FTC's telemarketing rules.⁹ CBOE amended Rule 9.24 at that time in response to the Commission's determination.¹⁰ Since 1997, the FTC has amended its telemarketing rules in light of changing telemarketing practices and technology.¹¹

("CBSX") Rules to explicitly incorporate proposed Rule 9.24 CBSX Rules. CBSX is a stock trading facility of CBOE.

⁶ 15 U.S.C. 6101-6108.

⁷ 16 CFR 310.1-.9. The FTC adopted these rules under the Prevention Act in 1995. See Federal Trade Commission, *Telemarketing Sales Rule*, 60 FR 43842 (Aug. 23, 1995).

⁸ 15 U.S.C. 6102.

⁹ See *Telemarketing and Consumer Fraud and Abuse Prevention Act; Determination that No Additional Rulemaking Required*, Securities Exchange Act Release No. 38480 (Apr. 7, 1997), 62 FR 18666 (Apr. 16, 1996). The Commission also determined that some provisions of the FTC's telemarketing rules related to areas already extensively regulated by existing securities laws or activities not applicable to securities transactions. See *id.*

¹⁰ See Securities Exchange Act Release No. 39010 (Sept. 3, 1997), 62 FR 47712 (Sept. 10, 1997) (SR-CBOE-1997-039) (order granting accelerated approval of amendments to Rule 9.24).

¹¹ See, e.g., Federal Trade Commission, *Telemarketing Sales Rule*, 73 FR 51164 (Aug. 29, 2008) (amendments to the *Telemarketing Sales Rule* relating to prerecorded messages and call abandonments); and Federal Trade Commission, *Telemarketing Sales Rule*, 68 FR 4580 (Jan. 29, 2003) (amendments to the *Telemarketing Sales Rule*