

redemption of securities, the trustee or custodian, and financial statements. The Commission uses the information provided in the collection of information to determine compliance with section 8(b) of the Investment Company Act.

Based on the Commission's industry statistics, the Commission estimates that there would be approximately two initial filings on Form N-8B-2 and 6 post-effective amendment filings to the Form annually. The Commission estimates that each registrant filing an initial Form N-8B-2 would spend 10 hours in preparing and filing the Form and that the total hour burden for all initial Form N-8B-2 filings would be 20 hours. Also, the Commission estimates that each UIT filing a post-effective amendment to Form N-8B-2 would spend 6 hours in preparing and filing the amendment and that the total hour burden for all post-effective amendments to the Form would be 36 hours. By combining the total hour burdens estimated for initial Form N-8B-2 filings and post-effective amendments filings to the Form, the Commission estimates that the total annual burden hours for all registrants on Form N-8B-2 would be 56. Estimates of the burden hours are made solely for the purposes of the Paperwork Reduction Act, and are not derived from a comprehensive or even a representative survey or study of the costs of SEC rules and forms.

The information provided on Form N-8B-2 is mandatory. The information provided on Form N-8B-2 will not be kept confidential. An Agency may not conduct or sponsor, and a person is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

The public may view the background documentation for this information collection at the following Web site, www.reginfo.gov. Comments should be directed to: (i) Desk Officer for the Securities and Exchange Commission, Office of Information and Regulatory Affairs, Office of Management and Budget, Room 10102, New Executive Office Building, Washington, DC 20503, or by sending an email to: Shagufta_Ahmed@omb.eop.gov; and (ii) Thomas Bayer, Director/Chief Information Officer, Securities and Exchange Commission, c/o Remi Pavlik-Simon, 6432 General Green Way, Alexandria, VA 22312 or send an email to: PRA_Mailbox@sec.gov.

Comments must be submitted to OMB within 30 days of this notice.

Dated: October 5, 2012.

Kevin M. O'Neill,

Deputy Secretary.

[FR Doc. 2012-25091 Filed 10-11-12; 8:45 am]

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SECURITIES AND EXCHANGE COMMISSION

Submission for OMB Review; Comment Request

Upon Written Request Copies Available

From: Securities and Exchange Commission, Office of Investor Education and Advocacy, Washington, DC 20549-0213.

Extension:

Interactive Data; SEC File No. 270-330, OMB Control No. 3235-0645.

Notice is hereby given that, pursuant to the Paperwork Reduction Act of 1995 (44 U.S.C. 3501 *et seq.*), the Securities and Exchange Commission ("Commission") has submitted to the Office of Management and Budget ("OMB") this request for extension of the previously approved collection of information discussed below.

The "Interactive Data" collection of information requires issuers filing registration statements under the Securities Act of 1933 (15 U.S.C. 77a *et seq.*) and reports under the Securities Exchange Act of 1934 (15 U.S.C. 78a *et seq.*) to submit specified financial information to the Commission and post it on their corporate Web sites, if any, in interactive data format using eXtensible Business Reporting Language (XBRL). This collection of information is located primarily in registration statement and report exhibit provisions, which require interactive data, and Rule 405 of Regulation S-T (17 CFR 232.405), which specifies how to submit and post interactive data. The exhibit provisions are in Item 601(b)(101) of Regulation S-K (17 CFR 229.601(b)(101)), Forms F-9 and F-10 under the Securities Act (17 CFR 239.39 and 17 CFR 239.40) and Forms 20-F, 40-F and 6-K under the Exchange Act (17 CFR 249.220f, 17 CFR 249.240f and 17 CFR 249.306).

In interactive data format, financial statement information could be downloaded directly into spreadsheets and analyzed in a variety of ways using commercial off-the-shelf software. The specified financial information already is and will continue to be required to be submitted to the Commission in traditional format under existing requirements. The purpose of the interactive data requirement is to make financial information easier for investors to analyze and assist issuers in automating regulatory filings and

business information processing. We estimate that 10,229 respondents per year will each submit an average of 4.5 responses per year for an estimated total of 46,031 responses. We further estimate an internal burden of 59 hours per response for a total annual internal burden of 2,715,829 hours (59 hours per response × 46,031 responses).

An agency may not conduct or sponsor, and a person is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

The public may view the background documentation for this information collection at the following Web site, www.reginfo.gov. Comments should be directed to: (i) Desk Officer for the Securities and Exchange Commission, Office of Information and Regulatory Affairs, Office of Management and Budget, Room 10102, New Executive Office Building, Washington, DC 20503, or by sending an email to: Shagufta_Ahmed@omb.eop.gov; and (ii) Thomas Bayer, Director/Chief Information Officer, Securities and Exchange Commission, c/o Remi Pavlik-Simon, 6432 General Green Way, Alexandria, VA 22312 or send an email to: PRA_Mailbox@sec.gov. Comments must be submitted to OMB within 30 days of this notice.

Dated: October 5, 2012.

Kevin M. O'Neill,

Deputy Secretary.

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SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-67982; File No. SR-CME-2012-30]

Self-Regulatory Organizations; Chicago Mercantile Exchange Inc.; Notice of Filing and Order Granting Accelerated Approval of Proposed Rule Change To Comply With CFTC Part 22 Regulations

October 4, 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 September 21, 2012, 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

¹ 15 U.S.C. 78s(b)(1).

² 17 CFR 240.19b-4.

publishing this notice 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 the Terms of Substance of the Proposed Rule Change

CME proposes to amend certain of its rules to comply with the Commodity Futures Trading Commission's ("CFTC") Part 22 Regulations. The text of the proposed rule change is available at the CME's Web site at <http://www.cmegroup.com>, at the principal office of CME, and at the Commission's Public Reference Room.

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

In its filing with the Commission, CME 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 III 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 the Purpose of, and Statutory Basis for, the Proposed Rule Change

CME is registered as a derivatives clearing organization with the CFTC and operates a substantial business clearing futures and swaps contracts subject to the jurisdiction of the CFTC. CME proposes to adopt revisions to CME Rules 818.B, 930.H, 971 and 973 and to the CME Chapter 8F rules to comply with the CFTC's Part 22 Regulations that will become effective on November 8, 2012. The proposed rule changes would become operational on Monday, November 5, 2012.

The CFTC's Part 22 regulations for the "Legally Segregated, Operationally Commingled" ("LSOC") customer protection regime for cleared swaps: (1) introduce new defined terms including Cleared Swap, Cleared Swaps Customer, Cleared Swaps Customer Account and Cleared Swaps Customer Collateral; and (2) incorporate by reference certain customer protection regulations for customer segregated (futures) accounts, including CFTC Regulations 1.20, 1.25, 1.27 to 1.30, and 1.49. Derivatives clearing organizations like CME and CFTC-registered futures commission merchants must comply with Part 22 by

no later than Thursday, November 8, 2012.

The Part 22 regulations supplant the current customer OTC "sequestered" rules in Chapter 8F of the CME rule book, which were implemented in October 2010. CME is therefore removing customer "sequestered" Rules 8F100 to 8F136 and related definitions from its rule book. In addition, CME, CBOT and NYMEX are revising Rules 818.B, 930.H, 971 and 973 in each of their rule books to reflect the removal of CME's customer "sequestered" rules and utilization of the new terms identified above from the CFTC Part 22 regulations.

CME also made a filing, CME Submission 12-240, with its primary regulator, the CFTC, with respect to the proposed rule changes.

CME believes the proposed changes are consistent with the requirements of the Exchange Act including Section 17A. The rule changes are being proposed to comply with the CFTC's Part 22 Regulations which are designed to protect investors. As such, the proposed changes are designed to promote the prompt and accurate clearance and settlement of securities transactions and derivatives agreements, contracts and transactions to assure the safeguarding of securities and funds which are in the custody or control of the clearing agency and, in general, help to protect investors and the public interest. CME, a derivatives clearing organization registered with the CFTC, further notes that it is required to implement the proposed changes to comply with applicable CFTC regulations. CME notes that the policies of the Commodity Exchange Act ("CEA") with respect to clearing are comparable to a number of the policies underlying the Exchange Act, such as promoting market transparency for derivatives markets, promoting the prompt and accurate clearance 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 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

- Use 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 Number SR-CME-2012-30 on the subject line.

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-CME-2012-30. 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 10:00 a.m. and 3:00 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/rule-filings.html>.

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-2012-30 and should be submitted on or before November 2, 2012.

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

Section 19(b) of the Act³ 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 change is consistent with the requirements of the Act, in particular the requirements of Section 17A of the Act, and the rules and regulations thereunder applicable to CME.⁴ 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 registered clearing agency be designed to assure the safeguarding of securities and funds which are in the custody or control of the clearing agency or for which it is responsible and to protect investors and the public interest.⁵

In its filing, CME requested that the Commission approve this proposed rule change on an accelerated basis for good cause shown. CME cites as the reason for this request CME's operation as a derivatives clearing organization subject to regulation by the CFTC and that the proposed changes are required to comply with new CFTC regulations that become effective on November 8, 2012.

The Commission finds good cause, pursuant to Section 19(b)(2) of the Act,⁶ for approving the proposed rule change prior to the 30th day after the date of publication of notice in the **Federal Register** because, as a registered derivatives clearing organization, CME must amend certain of its rules to comply with the CFTC's Part 22 Regulations that will become effective on November 8, 2012.

V. Conclusion

It is therefore ordered, pursuant to Section 19(b)(2) of the Act, that the proposed rule change (SR-CME-2012-30) be, and hereby is, approved on an accelerated basis.

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.⁷

Kevin M. O'Neill,
Deputy Secretary.

[FR Doc. 2012-25078 Filed 10-11-12; 8:45 am]

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SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-67983; File No. SR-ICC-2012-17]

Self-Regulatory Organizations; ICE Clear Credit LLC; Notice of Filing and Order Granting Accelerated Approval of Proposed Rule Change To Revise Rules Related To Legal Segregation With Operational Commingling

October 4, 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 September 21, 2012, ICE Clear Credit LLC ("ICC") filed with the Securities and Exchange Commission ("Commission") the proposed rule changes described in Items I and II below, which Items have been prepared primarily by ICC. The Commission is publishing this notice 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 the Terms of Substance of the Proposed Rule Change

ICC submits proposed amendments to its Rules to implement the enhanced margin segregation model for cleared swaps that the Commodity Futures Trading Commission ("CFTC") adopted in Part 22 of the CFTC regulations (generally referred to as "legal segregation with operational commingling" or "LSOC"). CFTC rules require ICC (like other derivatives clearing organizations) to implement LSOC by November 8, 2012. As result of the LSOC requirements, ICC principally proposes to (i) introduce new procedures for allocating initial margin to the positions carried for each customer on a customer-by-customer basis, (ii) introduce new procedures for calling for, holding and returning customer margin in light of the requirement to allocate initial margin on a customer-by-customer basis, and (iii) change the default "waterfall" to limit

ICC's ability to use customer margin in the event that a clearing member defaults, consistent with the requirements of LSOC. The LSOC requirements are intended to mitigate the risk that one customer of a clearing member would suffer a loss because of a default by another clearing member. ICC will also be removing existing provisions of the Rules that addressed the holding of excess margin and will not be necessary in ICC's initial implementation of LSOC.

ICC proposes to amend Parts 3, 4, 8, 20 and 20A of the ICC Rules, as well as related definitions, to incorporate Part 22 of the CFTC Regulations. The other proposed changes in the ICC Rules reflect conforming changes and drafting clarifications and do not affect the substance of the ICC Rules or forms of cleared products. All capitalized terms not defined herein are defined in the ICC Rules.

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

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

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

As noted above, the principal purpose of the proposed rule amendments is intended to update the particular characteristics of the Rules applicable to the segregation of customer margin. Specifically, the proposed rule changes affect Parts 3, 4, 8, 20 and 20A of the ICC Rules, and related definitions, by providing, in summary, that initial margin allocated to a particular customer's positions may not be used to cover losses arising from another customer's positions. Each of these changes is described in detail as follows.

In Part 1 of the ICC Rules, the definitions of "custodial asset policies," "custodial client omnibus margin account," "eligible custodial assets,"

³ 15 U.S.C. 78s(b).

⁴ 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).

⁵ 15 U.S.C. 78q-1(b)(3)(F).

⁶ 15 U.S.C. 78s(b)(2).

⁷ 17 CFR 200.30-3(a)(12).

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 ICC to reflect information communicated during phone calls with Michelle Weiler, Assistant General Counsel, on October 2 and October 3, 2012.