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Dated: July 14, 2011.

Rochelle C. Baval,

Policy Coordinator, Office of the Secretary.

[FR Doc. 2011-18267 Filed 7-15-11; 4:15 pm]

BILLING CODE 7590-01-P

SECURITIES AND EXCHANGE COMMISSION

Sunshine Act Meeting

Notice is hereby given, pursuant to the provisions of the Government in the Sunshine Act, Public Law 94-409, that the Securities and Exchange Commission will hold a Closed Meeting on Thursday, July 21, 2011 at 2 p.m.

Commissioners, Counsel to the Commissioners, the Secretary to the Commission, and recording secretaries will attend the Closed Meeting. Certain staff members who have an interest in the matters also may be present.

The General Counsel of the Commission, or his designee, has certified that, in his opinion, one or more of the exemptions set forth in 5 U.S.C. 552(b)(3), (5), (7), 9(B) and (10) and 17 CFR 200.402(a)(3), (5), (7), 9(ii) and (10), permit consideration of the scheduled matters at the Closed Meeting.

Commissioner Paredes, as duty officer, voted to consider the items listed for the Closed Meeting in a closed session.

The subject matter of the Closed Meeting scheduled for Thursday, July 21, 2011 will be:

Consideration of amicus participation; Institution and settlement of injunctive actions; Institution and settlement of administrative proceedings; An adjudicatory matter; and Other matters relating to enforcement proceedings.

At times, changes in Commission priorities require alterations in the scheduling of meeting items.

For further information and to ascertain what, if any, matters have been added, deleted or postponed, please contact:

The Office of the Secretary at (202) 551-5400.

Dated: July 14, 2011.

Cathy H. Ahn,

Deputy Secretary.

[FR Doc. 2011-18218 Filed 7-15-11; 11:15 am]

BILLING CODE 8011-01-P

SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-64883; File No. SR-OCC-2011-06]

Self-Regulatory Organizations; The Options Clearing Corporation; Notice of Filing and Immediate Effectiveness of Proposed Rule Change Regarding Clearing and Settling a Price Differential Spread Futures Transaction

July 14, 2011.

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934,¹ notice is hereby given that on June 30, 2011, The Options Clearing Corporation (“OCC”) filed with the Securities and Exchange Commission the proposed rule change as described in Items I and II below, which items have been prepared primarily by OCC. OCC filed the proposed rule change pursuant to Section 19(b)(3)(A)(iii) of the Act² and Rule 19b-4(f)(4) thereunder³ so that the proposal was effective upon filing with the Commission. The Commission is publishing this notice to solicit comments on the proposed rule change from interested persons.

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

The proposed rule change would accommodate the clearing and settling of a transaction type called a Price

Differential Spread for purposes of effecting exchange transactions in futures contracts.

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

In its filing with the Commission, OCC 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. OCC 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

The purpose of this proposed rule change is to amend OCC’s By-Laws and Rules to accommodate the proposed introduction by ELX Futures L.P. (“ELX”), an electronic futures market that is designated as a contract market by the Commodity Futures Trading Commission (“CFTC”), of a transaction type called a Price Differential Spread (“Price Differential Spread”) for purposes of effecting exchange transactions in futures contracts.⁴ A Price Differential Spread is a pair of transactions resulting from a type of order where the party placing the order seeks to simultaneously buy and sell futures contracts on the same underlying interest but with different contract months (each such transaction referred to herein as a “leg” of the Price Differential Spread), provided that the price at which contracts are bought in one leg less the price at which contracts are sold in the other leg (the “price differential”) is no greater than the limit specified by such party (such limit referred to herein as the “maximum price differential”). Price Differential Spreads are principally used to roll futures positions forward into futures with the same underlying interest but with a later delivery date. In such a transaction, the cost to the party rolling the positions forward is determined solely by the difference between the prices at which the two legs of the Price Differential Spread are executed. The price of either leg alone is not relevant. As discussed below, by allowing a Clearing Member to use contract prices that are based on the previous day’s exchange-reported closing price, the actual price differential is highlighted and allocation of equivalent transactions

¹ 15 U.S.C. 78s(b)(1).

² 15 U.S.C. 78s(b)(3)(A)(iii).

³ 17 CFR 240.19b-4(f)(4).

⁴ OCC understands that similar transactions are used by at least one other futures exchange.