For the Nuclear Regulatory Commission.

**Michele Sampson,**

*Chief, Spent Fuel Licensing Branch, Division of Spent Fuel Management, Office of Nuclear Material Safety and Safeguards.*

[FR Doc. 2015–10245 Filed 4–30–15; 8:45 am]

**BILLING CODE 7590–01–P**

## OVERSEAS PRIVATE INVESTMENT CORPORATION

**[OMB–3420–0018]**

### Submission for OMB Review; Comments Request

**AGENCY:** Overseas Private Investment Corporation (OPIC).

**ACTION:** Notice and request for comments.

**SUMMARY:** Under the provisions of the Paperwork Reduction Act (44 U.S.C. chapter 35), agencies are required to publish a Notice in the **Federal Register** notifying the public that the agency is modifying and renewing an existing previously approved information collection for OMB review and approval and requests public review and comment on the submission. Comments are being solicited on the need for the information; the accuracy of OPIC's burden estimate; the quality, practical utility, and clarity of the information to be collected; and ways to minimize reporting the burden, including automated collected techniques and uses of other forms of technology.

**DATES:** Comments must be received within sixty (60) calendar days of publication of this Notice.

**ADDRESSES:** Mail all comments and requests for copies of the subject form to OPIC's Agency Submitting Officer: James Bobbitt, Overseas Private Investment Corporation, 1100 New York Avenue NW., Washington, DC 20527. See **SUPPLEMENTARY INFORMATION** for other information about filing.

**FOR FURTHER INFORMATION CONTACT:** OPIC Agency Submitting Officer: James Bobbitt, (202) 336–8558.

**SUPPLEMENTARY INFORMATION:** All mailed comments and requests for copies of the subject form should include form number OPIC–129 on both the envelope and in the subject line of the letter. Electronic comments and requests for copies of the subject form may be sent to *James.Bobbitt@opic.gov,* subject line OPIC–129.

### Summary Form Under Review

*Type of Request:* Revision of currently approved information collection.

*Title:* Sponsor Disclosure Report.

*Form Number:* OPIC–129.

*Frequency of Use:* One per investor per project.

*Type of Respondents:* Business or other institution (except farms); individuals.

*Standard Industrial Classification Codes:* All.

*Description of Affected Public:* U.S. companies or citizens investing overseas.

*Reporting Hours:* 1890 (3 hours per response).

*Number of Responses:* 630 per year.

*Federal Cost:* $64,801.80 ($51.43 × 630 × 2)

*Authority for Information Collection:* Sections 231, 234(a), 239(d), and 240A of the Foreign Assistance Act of 1961, as amended.

*Abstract (Needs and Uses):* The information provided in the OPIC–129 is used by OPIC as a part of the Character Risk Due Diligence/background check procedure (similar to a commercial bank's Know Your Customer procedure) that it performs on each party that has a significant relationship (10% or more beneficial ownership, provision of significant credit support, significant managerial relationship) to the projects that OPIC finances. The only change being made is to adjust the threshold from 5% to 10% in order to make OPIC's due diligence process more efficient and less resource intensive without significantly increasing the reputational and project risks associated with OPIC transactions.

Dated: February 23, 2015.

**Nichole Cadiente,**

*Administrative Counsel, Department of Legal Affairs.*

[FR Doc. 2015–10230 Filed 4–30–15; 8:45 am]

**BILLING CODE 3210–01–P**

## SECURITIES AND EXCHANGE COMMISSION

**[Release No. 34–74813; File No. SR–ODD–2015–01]**

### Self-Regulatory Organizations; The Options Clearing Corporation; Order Granting Approval of Accelerated Delivery of Supplement to the Options Disclosure Document Reflecting the Inclusion of Disclosure Regarding Foreign Currency Index Options and Changes to Disclosure Regarding Implied Volatility Index Options

April 27, 2015.

On May 20, 2014, the Options Clearing Corporation (''OCC'') submitted to the Securities and Exchange Commission (''Commission''), pursuant to Rule 9b–1 under the Securities Exchange Act of 1934 (''Act''),[1] five preliminary copies of a supplement to amend the options disclosure document (''ODD'') to include disclosure regarding foreign currency index options and amend disclosure regarding implied volatility index options (''April 2015 Supplement'').[2] On April 15, 2015, the Commission received from the OCC five definitive copies of the April 2015 Supplement.[3]

### Foreign Currency Index Options

Currently, the ODD states that indexes that may underlie options include stock indexes, variability indexes, strategy-based indexes, dividend indexes, and relative performance indexes. In April 2013, the Commission approved a proposed rule change by the International Securities Exchange, LLC (''ISE'') to list options on the Dow Jones FXCM Dollar Index.[4] The April 2015 Supplement amends disclosures in the ODD to add foreign currency indexes as a type of index that can underlie an option, in order to accommodate the trading of options on the Dow Jones FXCM Dollar Index and similarly structured foreign currency indexes.[5] Specifically, the April 2015 Supplement adds new disclosure regarding the characteristics of foreign currency index options and their special risks. In addition, the supplement adds an example of the calculation of a foreign currency index. The supplement also amends disclosures in the ODD to accommodate the fact that components of foreign currency indexes are foreign currencies rather than securities (*e.g.,* by referring to ''components'' of an index rather than ''constituent securities'' of an index).

### Implied Volatility Index Options

The ODD currently contains general disclosures on the characteristics and risks of trading standardized options on variability indexes. The ODD states that variability indexes are indexes intended

[1] 17 CFR 240.9b–1.

[2] *See* email from Jean M. Cawley, SVP and Deputy General Counsel, OCC, to Sharon Lawson, David Michehl, and Yue Ding, Division of Trading and Markets (''Division''), Commission, dated May 20, 2014.

[3] *See* letter from Jean M. Cawley, Senior Vice President and Deputy General Counsel, OCC, to Sharon Lawson, Senior Special Counsel, Division, Commission, dated April 14, 2015. The April 2015 Supplement also makes certain technical, non-substantive amendments to the ODD.

[4] *See* Securities Exchange Act Release No. 69365 (April 11, 2013), 78 FR 23321 (April 18, 2013) (SR–ISE–2013–14).

[5] The April 2015 Supplement is intended to accommodate the trading of options on foreign currency indexes that reflect the value of one currency, often the U.S. dollar, against a basket of foreign currencies. Foreign currency indexes are calculated using exchange rates.

to measure the implied volatility, or the realized variance or volatility, of specified stock indexes or specified securities. In January 2014, the Commission approved a proposed rule change by the ISE to list options on the Nations VolDex Index.[6] The April 2015 Supplement amends disclosures in the ODD regarding implied volatility index options to accommodate the listing of options on the Nations VolDex Index and similarly structured implied volatility indexes.[7] Specifically, the April 2015 Supplement amends the discussion of implied volatility index options by including disclosure regarding exercise settlement value calculations that use the mid-point of the bid and offer of the index components and the risks of the different calculation methodologies. The supplement also provides disclosure regarding the types of options that can be used to calculate implied volatility indexes (*i.e.,* out-of-the-money option series and hypothetical at-the-money option series; options with certain expiration months or weeks; number of days the options have until expiration).

The April 2015 Supplement is intended to be read in conjunction with the more general ODD, which discusses the characteristics and risks of options generally.[8]

Rule 9b–1(b)(2)(i) under the Act[9] provides that an options market must file five copies of an amendment or supplement to the ODD with the Commission at least 30 days prior to the date definitive copies are furnished to customers, unless the Commission determines otherwise, having due regard to the adequacy of the information disclosed and the public interest and protection of investors.[10] In addition, five copies of the definitive ODD, as amended or supplemented, must be filed with the Commission not later than the date the amendment or supplement, or the amended ODD, is furnished to customers. The Commission has reviewed the April 2015 Supplement, and the amendments to the ODD contained therein, and finds that, having due regard to the adequacy of the information disclosed and the public interest and protection of investors, the supplement may be furnished to customers as of the date of this order.

*It is therefore ordered,* pursuant to Rule 9b–1 under the Act,[11] that definitive copies of the April 2015 Supplement to the ODD (SR–ODD–2015–01), reflecting the inclusion of disclosure regarding foreign currency index options and changes to disclosure regarding implied volatility index options, may be furnished to customers as of the date of this order.

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

**Brent J. Fields,**

*Secretary.*

[FR Doc. 2015–10136 Filed 4–30–15; 8:45 am]

**BILLING CODE 8011–01–P**

[6] *See* Securities Exchange Act Release No. 71365 (January 22, 2014), 79 FR 4512 (January 28, 2014) (SR–ISE–2013–42).

[7] The exercise settlement value for the Nations VolDex Index is calculated using the mid-point of the NBBO for the component options of the index, whereas most other index settlement values are calculated using transaction prices of the index components.

[8] The Commission notes that the options markets must continue to ensure that the ODD is in compliance with the requirements of Rule 9b–1(b)(2)(i) under the Act, 17 CFR 240.9b–1(b)(2)(i), including when changes regarding foreign currency index options and implied volatility index options are made in the future. Any future changes to the rules of the options markets concerning foreign currency index options and implied volatility index options would need to be submitted to the Commission under Section 19(b) of the Act. 15 U.S.C. 78s(b).

[9] 17 CFR 240.9b–1(b)(2)(i).

[10] This provision permits the Commission to shorten or lengthen the period of time which must elapse before definitive copies may be furnished to customers.

[11] 17 CFR 240.9b–1.

[12] 17 CFR 200.30–3(a)(39).

## SECURITIES AND EXCHANGE COMMISSION

**[Release No. 34–74814; File No. SR–NYSEArca–2014–107]**

## Self-Regulatory Organizations; NYSE Arca, Inc.; Notice of Filing of Amendment Nos. 2 and 3 and Order Granting Accelerated Approval of a Proposed Rule Change, as Modified by Amendment Nos. 1, 2, and 3, To Reflect Changes to the Means of Achieving the Investment Objective Applicable to the Guggenheim Enhanced Short Duration ETF

April 27, 2015.

### I. Introduction

On October 21, 2014, NYSE Arca, Inc. (''Exchange'') filed with the Securities and Exchange Commission (''Commission''), pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (''Act'')[1] and Rule 19b–4 thereunder,[2] a proposed rule change to reflect certain changes to the description of the Guggenheim Enhanced Short Duration ETF (''Fund''), a series of Claymore Exchange-Traded Fund Trust (''Trust'').[3] On October 29, 2014, the Exchange filed Amendment No. 1 to the proposed rule change. The proposed rule change, as modified by Amendment No. 1 thereto, was published for comment in the **Federal Register** on November 7, 2014.[4] The Commission received one comment on the proposal.[5] On December 10, 2014, the Commission designated a longer period within which to approve the proposed rule change, disapprove the proposed rule change, or institute proceedings to determine whether to disapprove the proposed rule change.[6] On February 3, 2015, the Commission instituted proceedings to determine whether to approve or disapprove the proposed rule change.[7] On March 16, 2015, the Exchange filed Amendment No. 2 to the proposed rule change,[8] and on March 24, 2015, the Exchange filed Amendment No. 3 to the

[1] 15 U.S.C. 78s(b)(1).

[2] 17 CFR 240.19b–4.

[3] The Commission previously approved the listing and trading of the shares (''Shares'') of the Fund. *See* Securities Exchange Act Release No. 64550 (May 26, 2011), 76 FR 32005 (Jun. 2, 2011) (SR–NYSEArca–2011–11) (''Prior Order''). *See also* Securities Exchange Act Release No. 64224 (Apr. 7, 2011), 76 FR 20401 (Apr. 12, 2011) (SR–NYSEArca–2011–11) (''Prior Notice,'' and together with the Prior Order, collectively ''Prior Release''). The Exchange represents that the Shares are currently listed and trading on the Exchange under NYSE Arca Equities Rule 8.600, which governs the listing and trading of Managed Fund Shares.

[4] *See* Securities Exchange Act Release No. 73512 (Nov. 3, 2014), 79 FR 66442 (''Notice''). In Amendment No. 1 to the proposed rule change, the Exchange clarified that asset-backed securities in which the Fund may invest include collateralized debt obligations, as described in the Prior Release.

[5] Comments on the proposed rule change, including Amendment Nos. 2 and 3, can be found on the Commission's Web site, *available at http://www.sec.gov/comments/sr-nysearca-2014-107/nysearca2014107.shtml.*

[6] *See* Securities Exchange Act Release No. 73810, 79 FR 74783 (Dec. 16, 2014). The Commission determined that it was appropriate to designate a longer period within which to take action on the proposed rule change so that it has sufficient time to consider the proposed rule change. Accordingly, the Commission designated February 5, 2015 as the date by which it should approve, disapprove, or institute proceedings to determine whether to disapprove the proposed rule change.

[7] *See* Securities Exchange Act Release No. 74199, 80 FR 7050 (Feb. 9, 2015) (''Order Instituting Proceedings''). In the Order Instituting Proceedings, the Commission noted, among other things, that questions remain as to whether the Exchange's proposal is consistent with the requirements of Section (6)(b)(5) of the Act, which requires, among other things, that the rules of a national securities exchange be designed to prevent fraudulent and manipulative acts and practices, to promote just and equitable principles of trade, and to protect investors and the public interest and asked questions regarding the liquidity and transparency of the Fund's proposed holdings in asset-backed securities.

[8] In Amendment No. 2, the Exchange: (1) Modified the proposal to permit the Fund to invest up to 20% of its assets in MBS and ABS that are privately issued, non-agency, and non-government sponsored entity, collectively defined as ''Private MBS/ABS'' and (2) made conforming changes in the proposal to reflect the defined term ''Private MBS/ABS.''