

- c. Tier 1 non-ETP issues < \$0.75
- d. Tier 1 non-leveraged ETPs in each of above categories
- e. Tier 1 leveraged ETPs in each of above categories
- f. Tier 2 non-ETPs in each of above categories
- g. Tier 2 non-leveraged ETPs in each of above categories
- h. Tier 2 leveraged ETPs in each of above categories
- 2. Partition by time of day
 - a. Opening (prior to 9:45 a.m. ET)
 - b. Regular (between 9:45 a.m. ET and 3:35 p.m. ET)
 - c. Closing (after 3:35 p.m. ET)
 - d. Within five minutes of a Trading Pause re-open or IPO open
- 3. Track reasons for entering a Limit State, such as:
 - a. Liquidity gap—price reverts from a Limit State Quotation and returns to trading within the Price Bands
 - b. Broken trades
 - c. Primary Listing Exchange manually declares a Trading Pause pursuant to Section (VII)(2) of the Plan
 - d. Other
- B. Determine (1), (2) and (3) for when a Trading Pause has been declared for an NMS Stock pursuant to the Plan.

II. Raw Data (All Participants, Except A–E, Which Are for the Primary Listing Exchanges Only)

- A. Record of every Straddle State
 - 1. Ticker, date, time entered, time exited, flag for ending with Limit State, flag for ending with manual override.
 - 2. Pipe delimited with field names as first record.
- B. Record of every Price Band
 - 1. Ticker, date, time at beginning of Price Band, Upper Price Band, Lower Price Band
 - 2. Pipe delimited with field names as first record
- C. Record of every Limit State
 - 1. Ticker, date, time entered, time exited, flag for halt
 - 2. Pipe delimited with field names as first record
- D. Record of every Trading Pause or halt
 - 1. Ticker, date, time entered, time exited, type of halt (i.e., regulatory halt, non-regulatory halt, Trading Pause pursuant to the Plan, other)
 - 2. Pipe delimited with field names as first record
- E. Data set or orders entered into reopening auctions during halts or Trading Pauses
 - 1. Arrivals, Changes, Cancels, # shares, limit/market, side, Limit State side
 - 2. Pipe delimited with field name as first record
- F. Data set of order events received during Limit States
- G. Summary data on order flow of arrivals and cancellations for each 15-second period for discrete time periods and sample stocks to be determined by the SEC in subsequent data requests. Must indicate side(s) of Limit State.
- 1. Market/marketable sell orders arrivals and executions
 - a. Count

- b. Shares
- c. Shares executed
- 2. Market/marketable buy orders arrivals and executions
 - a. Count
 - b. Shares
 - c. Shares executed
- 3. Count arriving, volume arriving and shares executing in limit sell orders above NBBO mid-point
- 4. Count arriving, volume arriving and shares executing in limit sell orders at or below NBBO mid-point (non-marketable)
- 5. Count arriving, volume arriving and shares executing in limit buy orders at or above NBBO mid-point (non-marketable)
- 6. Count arriving, volume arriving and shares executing in limit buy orders below NBBO mid-point
- 7. Count and volume arriving of limit sell orders priced at or above NBBO mid-point plus \$0.05
- 8. Count and volume arriving of limit buy orders priced at or below NBBO mid-point minus \$0.05
- 9. Count and volume of (3–8) for cancels
- 10. Include: Ticker, date, time at start, time of Limit State, all data item fields in 1, last sale prior to 15-second period (null if no trades today), range during 15-second period, last trade during 15-second period

III. At least two months prior to the end of the Pilot Period, all Participants shall provide to the SEC assessments relating to the impact of the Plan and calibration of the Percentage Parameters as follows:

- A. Assess the statistical and economic impact on liquidity of approaching Price Bands.
- B. Assess the statistical and economic impact of the Price Bands on erroneous trades.
- C. Assess the statistical and economic impact of the appropriateness of the Percentage Parameters used for the Price Bands.
- D. Assess whether the Limit State is the appropriate length to allow for liquidity replenishment when a Limit State is reached because of a temporary liquidity gap.
- E. Evaluate concerns from the options markets regarding the statistical and economic impact of Limit States on liquidity and market quality in the options markets. (Participants that operate options exchange should also prepare such assessment reports.)
- F. Assess whether the process for entering a Limit State should be adjusted and whether Straddle States are problematic.
- G. Assess whether the process for exiting a Limit State should be adjusted.
- H. Assess whether the Trading Pauses are too long or short and whether the reopening procedures should be adjusted.

[FR Doc. 2013–05635 Filed 3–11–13; 8:45 am]

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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, March 14, 2013 at 2:00 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. 552b(c)(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 will be:

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: March 7, 2013.

Elizabeth M. Murphy,
Secretary.

[FR Doc. 2013–05762 Filed 3–8–13; 4:15 pm]

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SECURITIES AND EXCHANGE COMMISSION

[Release No. 34–69060]

Order Granting a Temporary Exemption Pursuant to Section 36(a)(1) of the Securities Exchange Act of 1934 From the Filing Deadline Specified in Rule 613(a)(1) of the Exchange Act

March 7, 2013.

Rule 613(a)(1) of the Securities Exchange Act of 1934 (“Exchange Act”) ¹ requires the Financial Industry Regulatory Authority, Inc. (“FINRA”) and the seventeen registered national securities exchanges (collectively, the “SROs”) to “jointly file on or before 270

¹ 17 CFR 242.613(a)(1).