

Dated: March 4, 2016.

Suzanne H. Plimpton,

Reports Clearance Officer, National Science Foundation.

[FR Doc. 2016-05280 Filed 3-8-16; 8:45 am]

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NATIONAL SCIENCE FOUNDATION

Advisory Committee for Mathematical and Physical Sciences; Notice of Meeting

In accordance with the Federal Advisory Committee Act (Pub. L. 92-463, as amended), the National Science Foundation announces the following meeting:

Name: Advisory Committee for Mathematical and Physical Sciences (#66).

Date/Time: April 7, 2016: 8:30 a.m. to 5:00 p.m.; April 8, 2016: 8:30 a.m. to 1:00 p.m.

Place: National Science Foundation, 4201 Wilson Boulevard, Suite 375, Arlington, Virginia 22230.

Type of Meeting: Open.

Contact Person: Eduardo Misawa, National Science Foundation, 4201 Wilson Boulevard, Suite 505, Arlington, Virginia 22230; Telephone: 703/292-8300.

Purpose of Meeting: To provide advice, recommendations and counsel on major goals and policies pertaining to mathematical and physical sciences programs and activities.

Agenda

Thursday, April 7, 2016; 8:30 a.m.-5:00 p.m.

- Registration and refreshments
- Meeting opening, FACA briefing and approval of February meeting minutes
- Update on MPS FY17 Budget Request
- MPS recent activities
- Update on partnerships
- Meeting with the NSF Director and COO
- Adjourn

Friday, April 8, 2016; 8:30 a.m.-1:00 p.m.

- Meeting opening
- Update on selected education and training programs
- Updates on NSF-wide advisory committees
- Adjourn

Dated: March 3, 2016.

Crystal Robinson,

Committee Management Officer.

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SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-77289; File No. SR-NYSEArca-2016-31]

Self-Regulatory Organizations; NYSE Arca, Inc.; Notice of Filing and Immediate Effectiveness of Proposed Rule Change Establishing Fees for the NYSE Arca Order Imbalances Data Feed

March 3, 2016.

Pursuant to Section 19(b)(1)¹ of the Securities Exchange Act of 1934 (the “Act”)² and Rule 19b-4 thereunder,³ notice is hereby given that, on February 22, 2016, NYSE Arca, Inc. (the “Exchange” or “NYSE Arca”) 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 prepared by the self-regulatory organization. The Commission is publishing this notice to solicit comments on the proposed rule change from interested persons.

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

The Exchange proposes to establish fees for the NYSE Arca Order Imbalances data feed (“Order Imbalances Data Feed”). The proposed rule change is available on the Exchange’s Web site at www.nyse.com, at the principal office of the Exchange, 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 self-regulatory organization 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 those 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 parts of such statements.

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

1. Purpose

The Exchange proposes to establish the fees for the Order Imbalances Data Feed in the NYSE Arca Equities Proprietary Market Data Fee Schedule (“Fee Schedule”).⁴ The Exchange proposes to establish the following fees for the Order Imbalances Data Feed:

1. *Access Fee.* For the receipt of access to the Order Imbalances Data Feed, the Exchange proposes to charge \$500 per month. Although the Exchange charges professional and non-professional user fees for other proprietary market data products, the Exchange does not intend to charge such fees for the Order Imbalances Data Feed.

2. *Non-Display Fees.* The Exchange proposes to establish non-display fees for the Order Imbalances Data Feed using the same non-display use fee structure established for the Exchange’s other market data products.⁵ Non-display use would mean accessing, processing, or consuming the Order Imbalances Data Feed delivered via direct and/or Redistributor⁶ data feeds for a purpose other than in support of a data recipient’s display or further internal or external redistribution (“Non-Display Use”). Non-Display Use would include any trading use, such as high frequency or algorithmic trading, and would also include any trading in any asset class, automated order or quote generation and/or order pegging, price referencing for algorithmic trading or smart order routing, operations control programs, investment analysis, order verification, surveillance programs, risk management, compliance, and portfolio management.

Under the proposal, for Non-Display Use of the Order Imbalances Data Feed, there would be three categories of, and fees applicable to, data recipients. One, two or three categories of Non-Display Use may apply to a data recipient.

- Under the proposal, the Category 1 Fee would be \$500 per month and

⁴ The proposed rule change establishing the Order Imbalances Data Feed was immediately effective on January 13, 2016. See Securities Exchange Act Release No. 76968 (January 22, 2016), 81 FR 4689 (January 27, 2016) (SR-NYSEArca-2016-10).

⁵ See Securities Exchange Act Release Nos. 73011 (September 5, 2014), 79 FR 54315 (September 11, 2014) (SR-NYSEArca-2014-93) and 73619 (November 18, 2014), 79 FR 69902 (November 24, 2014) (SR-NYSEArca-2014-132).

⁶ “Redistributor” means a vendor or any person that provides a real-time NYSE Arca data product to a data recipient or to any system that a data recipient uses, irrespective of the means of transmission or access.

¹ 15 U.S.C. 78s(b)(1).

² 15 U.S.C. 78a.

³ 17 CFR 240.19b-4.