

by an investment company); and (3) securities issued by a money market fund, when the investment is in reliance on rule 12d1-1 under the Act. For the purposes of rule 12d1-2, "securities" means any security as defined in section 2(a)(36) of the Act.

4. Section 6(c) of the Act provides that the Commission may exempt any person, security, or transaction from any provision of the Act, or from any rule under the Act, if such exemption is necessary or appropriate in the public interest and consistent with the protection of investors and the purposes fairly intended by the policies and provisions of the Act.

5. Applicants state that the proposed arrangement would comply with the provisions of rule 12d1-2 under the Act, but for the fact that the Funds of Funds may invest a portion of their assets in Other Investments. Applicants request an order under section 6(c) of the Act for an exemption from rule 12d1-2(a) to allow the Funds of Funds to invest in Other Investments. Applicants assert that permitting the Funds of Funds to invest in Other Investments as described in the application would not raise any of the concerns that the requirements of section 12(d)(1) were designed to address.

#### **Applicants' Condition**

Applicants agree that the order granting the requested relief will be subject to the following condition:

Applicants will comply with all provisions of rule 12d1-2 under the Act, except for paragraph (a)(2) to the extent that it restricts any Fund of Funds from investing in Other Investments as described in the application.

For the Commission, by the Division of Investment Management, under delegated authority.

**Florence E. Harmon,**  
*Deputy Secretary.*

[FR Doc. E9-7591 Filed 4-3-09; 8:45 am]

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## **SECURITIES AND EXCHANGE COMMISSION**

[File No. 500-1]

**In the Matter of Aegis Consumer Funding Group, Inc., APS Holding Corp., Childrobics, Inc., Churchill Technology, Inc., Complete Management, Inc., Dakota Mining Corp., Digital Communications Technology Corp., Global Intellicom, Inc., Horn Silver Mines, Inc., TCC Industries, Inc., and Tenney Engineering, Inc.; Order of Suspension of Trading**

April 2, 2009.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Aegis Consumer Funding Group, Inc. because it has not filed any periodic reports since the period ended March 31, 1998.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of APS Holding Corp. because it has not filed any periodic reports since the period ended July 25, 1998.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Childrobics, Inc. because it has not filed any periodic reports since the period ended March 31, 1997.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Churchill Technology, Inc. because it has not filed any periodic reports since the period ended June 30, 1996.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Complete Management, Inc. because it has not filed any periodic reports since the period ended September 30, 1998.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Dakota Mining Corp. because it has not filed any periodic reports since the period ended September 30, 1997.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Digital Communications Technology Corp. because it has not filed any periodic reports since the period ended March 31, 1998.

It appears to the Securities and Exchange Commission that there is a

lack of current and accurate information concerning the securities of Global Intellicom, Inc. because it has not filed any periodic reports since the period ended September 30, 1998.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Horn Silver Mines, Inc. because it has not filed any periodic reports since the period ended June 30, 1998.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of TCC Industries, Inc. because it has not filed any periodic reports since the period ended September 30, 1998.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Tenney Engineering, Inc. because it has not filed any periodic reports since the period ended June 30, 1998.

The Commission is of the opinion that the public interest and the protection of investors require a suspension of trading in the securities of the above-listed companies.

Therefore, it is ordered, pursuant to Section 12(k) of the Securities Exchange Act of 1934, that trading in the securities of the above-listed companies is suspended for the period from 9:30 a.m. EDT on April 2, 2009, through 11:59 p.m. EDT on April 16, 2009.

By the Commission.

**Jill M. Peterson,**  
*Assistant Secretary.*

[FR Doc. E9-7816 Filed 4-2-09; 4:15 pm]

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## **SECURITIES AND EXCHANGE COMMISSION**

[File No. 500-1]

**In the Matter of FCS Laboratories, Inc., Federal Resources Corp., Filene's Basement Corp. (n/k/a FBC Distribution Corp.), and Film & Music Entertainment, Inc.; Order of Suspension of Trading**

April 2, 2009.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of FCS Laboratories, Inc. because it has not filed any periodic reports since the period ended June 30, 1997.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Federal

Resources Corp. because it has not filed any periodic reports since the period ended December 31, 1993.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Filene's Basement Corp. (n/k/a FBC Distribution Corp.) because it has not filed any periodic reports since the period ended October 30, 1999.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Film & Music Entertainment, Inc. because it has not filed any periodic reports since the period ended September 30, 2005.

The Commission is of the opinion that the public interest and the protection of investors require a suspension of trading in the securities of the above-listed companies.

Therefore, it is ordered, pursuant to Section 12(k) of the Securities Exchange Act of 1934, that trading in the securities of the above-listed companies is suspended for the period from 9:30 a.m. EDT on April 2, 2009, through 11:59 p.m. EDT on April 16, 2009.

By the Commission.

**Florence E. Harmon,**

*Deputy Secretary.*

[FR Doc. E9-7817 Filed 4-2-09; 4:15 pm]

**BILLING CODE**

## SECURITIES AND EXCHANGE COMMISSION

[Release No. 34-59667; File No. SR-CBOE-2009-022]

### Self-Regulatory Organizations; Chicago Board Options Exchange, Incorporated; Notice of Filing of Proposal To List and Trade S&P 500 Dividend Index Options

March 31, 2009.

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (the "Act"),<sup>1</sup> and Rule 19b-4 thereunder,<sup>2</sup> notice is hereby given that on March 25, 2009, the Chicago Board Options Exchange, Incorporated ("Exchange" or "CBOE") filed with the Securities and Exchange Commission ("Commission") the proposed rule change as described in Items I, II, and III below, which Items have been prepared by the Exchange. The Commission is publishing this notice to solicit comments on the proposal from interested persons.

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

The Exchange proposes to amend certain of its rules to provide for the listing and trading of options that overlie the S&P 500 Dividend Index, which will be cash-settled and will have European-style exercise. The text of the rule proposal is available on the Exchange's Web site (<http://www.cboe.org/legal>), at the Exchange's Office of the Secretary and at the Commission.

#### 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 purpose of the proposed rule change is to permit the Exchange to list and trade cash-settled options that overlie the S&P 500 Dividend Index, which will be cash-settled and will have European-style exercise.

###### Index Design

The S&P 500 Dividend Index, which is currently being calculated, represents the accumulated ex-dividend amounts of all S&P 500 Index component securities over a specified quarterly accrual period. Each day Standard & Poor's calculates the aggregate daily dividend totals for the S&P 500 Index component securities, which are summed over any given calendar quarter and are the basis of the S&P 500 Dividend Index. On any given day, the index dividend is calculated as the total dividend value for all constituents of the S&P 500 Index divided by the S&P 500 Index divisor. The total dividend value is calculated as the sum of dividends per share multiplied by the shares outstanding for all constituents of the S&P 500 Index that are trading "ex-dividend" on that day.

Each accrual period will run from the business day after the third Friday of a

quarterly expiration month (March, June, September or December) through the third Friday of the next quarterly expiration month. An example of a quarterly accrual period is one that will run from Monday, March 23, 2009 through Friday, June 19, 2009. The S&P 500 Dividend Index is expressed in S&P 500 Index points and is reset to zero at the end of each quarterly accrual period.

The S&P 500 Dividend Index is currently calculated by Standard & Poor's and is disseminated by Standard and Poor's once per day.<sup>3</sup> The S&P 500 Dividend Index is reported in absolute numbers (e.g., 3, 5, 7), and the Exchange proposes to trade option contracts on the S&P 500 Dividend Index level with an applied scaling factor of 10. To illustrate, where the S&P 500 Dividend Index is 3, the underlying will have an index value of 30 (3 × 10). Once daily, CBOE will disseminate the underlying S&P 500 Dividend Index value with the applied scaling factor of 10 through the Options Price Reporting Authority ("OPRA") and/or one or more major market data vendors.

###### Options Trading

The exercise-settlement value for S&P 500 Dividend Index options will be the S&P 500 Dividend Index that is calculated by Standard & Poor's with an applied scaling factor that will be set by the Exchange at listing. The underlying S&P Dividend Index will be quoted in decimals and one point will be equal to \$100.<sup>4</sup> The minimum tick size for options trading at or below 3.00 be 0.05 point (\$5.00) and for all other series, 0.10 (\$10.00). Exhibit 3 presents proposed contract specifications for S&P 500 Dividend Index options.

The Exchange is proposing to list series at 1 point (\$1.00) or greater strike price intervals if the strike price is equal to or less than 200 scaled index points on S&P 500 Dividend Index options.<sup>5</sup> Because the S&P 500 Dividend Index will fluctuate around a limited index value range, the Exchange believes that a granular strike price increment will provide investors with greater flexibility by allowing them to establish positions that are better tailored to meet their investment objectives.

Initially, the Exchange will list in-, at- and out-of-the-money strike prices and may open for trading up to five series above and five series below the price of the related S&P 500 Dividend Index futures contract. The Exchange is

<sup>3</sup> The daily values can be accessed on Bloomberg under the symbol: SPXDIV <Index>.

<sup>4</sup> The contract multiplier will be \$100.

<sup>5</sup> When the strike price exceeds 200 scaled index points, strike price intervals will be no less than 2.5 points.

<sup>1</sup> 15 U.S.C. 78s(b)(1).

<sup>2</sup> 17 CFR 240.19b-4.