

identifying information from submissions. You should submit only information that you wish to make available publicly. All submissions should refer to File Number SR–NSX–2011–03 and should be submitted on or before April 27, 2011.

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.<sup>11</sup>

**Cathy H. Ahn,**

*Deputy Secretary.*

[FR Doc. 2011–8122 Filed 4–5–11; 8:45 am]

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## SECURITIES AND EXCHANGE COMMISSION

[Release No. 34–64154; File No. SR–ODD–2011–02]

### Self-Regulatory Organizations; the Options Clearing Corporation; Order Granting Approval of Accelerated Delivery of Supplement to the Options Disclosure Document Reflecting Certain Changes to Disclosure Regarding Variability Index Options and Relative Performance Index Options and Amendment to the Options Disclosure Document Inside Front Cover

March 31, 2011.

On May 21, 2010, 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”),<sup>1</sup> five preliminary copies of a supplement to amend its options disclosure document (“ODD”) to reflect certain changes to disclosure regarding variability index options.<sup>2</sup> On January 20, 2011, the OCC submitted to the Commission five preliminary copies of a supplement to amend its ODD to add disclosure regarding relative performance index options.<sup>3</sup> The OCC is also updating the front inside cover page of the ODD so that it contains a current list of the U.S. exchanges that trade options issued by the OCC, and the current names and corporate addresses of these options exchanges. On March 16, 2011, the OCC submitted to the Commission five definitive copies of the March 2011

Supplement<sup>4</sup> to reflect all these changes, as described in more detail below.<sup>5</sup>

#### Variability Indexes

The ODD currently contains general disclosures on the characteristics and risks of trading standardized options on variability indexes. The current ODD states that variability indexes are indexes intended to measure the implied volatility, or the realized variance or volatility, of specified stock indexes. In May of 2010, the Commission approved the Chicago Board Options Exchange’s (“CBOE”) proposal to list and trade options on the CBOE Gold ETF Volatility Index.<sup>6</sup> The March 2011 Supplement amends disclosures in the ODD regarding variability index options to accommodate the listing and trading of options on the CBOE Gold ETF Volatility Index and similarly structured equity-based volatility indexes that are intended to measure the volatility of a single reference security. Specifically, the proposed March 2011 Supplement amends the discussion of variability index options to provide disclosure regarding the characteristics of options on equity-based volatility indexes<sup>7</sup> and their special risks.

#### Relative Performance Indexes

Currently, the ODD states that indexes that may underlie options include stock indexes, variability indexes, strategy-based indexes, and dividend indexes. Recently, the Commission approved the NASDAQ OMX PHLX LLC’s (“Phlx”) proposal to list and trade Alpha Index options.<sup>8</sup> Alpha Indexes measure the relative total return of one stock and one exchange-traded fund share. The proposed March 2011 Supplement amends disclosures in the ODD to add

relative performance indexes as a type of index that can underlie an option in order to accommodate the listing and trading of options on the Alpha Index and similarly structured relative performance indexes.<sup>9</sup> Specifically, the proposed March 2011 Supplement adds new disclosure regarding the characteristics of options on relative performance indexes and their special risks. The Commission notes that the intent of this proposed March 2011 Supplement is to provide disclosure for relative performance options on indexes of which both index components are equity securities, and one of which could be a fund share.

#### Inside Cover of ODD

Lastly, the March 2011 Supplement amends the ODD to revise the inside front cover page. The revisions are as follows: (1) Adding the C2 Options Exchange, Incorporated and its corporate address to the inside front cover of the ODD; (2) updating Phlx’s name to incorporate the Phlx’s recent conversion to a limited liability company; and (3) to reflect NASDAQ OMX BX’s recent change in corporate address. These changes will ensure that the ODD accurately identifies the markets on which options currently trade and accurately reflects the corporate name and address of those entities.

The proposed supplement is intended to be read in conjunction with the more general ODD, which discusses the characteristics and risks of options generally.<sup>10</sup> Rule 9b–1(b)(2)(i) under the Act<sup>11</sup> provides that an options market must file five copies of an amendment or supplement to the ODD with the

<sup>9</sup> For purposes of the ODD, relative performance indexes are a special type of strategy-based indexes that measure the relative performance—generally the relative total return—of two index components (the target component and the benchmark component). The index is calculated by measuring the total return of the target component relative to the total return of the benchmark component. The index will rise as and to the extent that the target component outperforms the benchmark component, and will fall as and to the extent that the opposite occurs. As stated in the March 2011 Supplement, as of the date of this Supplement, the only relative performance options approved for trading are options on indexes of which both index components are equity securities, and one of which could be a fund share.

<sup>10</sup> 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 variability index options and relative performance index options are made in the future. Any future changes to the rules of the options markets concerning variability index options and relative performance index options would need to be submitted to the Commission under Section 19(b) of the Act, 15 U.S.C. 78s(b).

<sup>11</sup> 17 CFR 240.9b–1(b)(2)(i).

<sup>1</sup> 17 CFR 200.30–3(a)(12).

<sup>2</sup> 17 CFR 240.9b–1.

<sup>3</sup> See letter from Jean M. Cawley, Senior Vice President and Deputy General Counsel, OCC, to Sharon Lawson, Senior Special Counsel, Division of Trading and Markets (“Division”), Commission, dated May 20, 2010.

<sup>4</sup> See letter from Jean M. Cawley, Senior Vice President and Deputy General Counsel, OCC, to Sharon Lawson, Senior Special Counsel, Division, Commission, dated January 19, 2011.

<sup>4</sup> See letter from Jean M. Cawley, Senior Vice President and Deputy General Counsel, OCC, to Sharon Lawson, Senior Special Counsel, Division, Commission, dated March 15, 2011.

<sup>5</sup> The proposed March 2011 Supplement to the ODD amends the February 1994 version of the booklet entitled “Characteristics and Risks of Standardized Options,” and portions of the May 2007, June 2008, December 2009 and May 2010 Supplements.

<sup>6</sup> See Securities Exchange Act Release No. 62139 (May 19, 2010), 75 FR 29597 (May 26, 2010) (SR–CBOE–2010–018) (order approving CBOE’s proposed rules to list and trade CBOE Gold ETF Volatility Index options).

<sup>7</sup> For purposes of the ODD, the disclosure will make clear that an equity-based volatility index measures the implied volatility, or the realized variance or volatility of a specified reference security.

<sup>8</sup> See Securities Exchange Act Release No. 63860 (February 7, 2011), 76 FR 7888 (February 11, 2011) (SR–Phlx–2010–176) (order approving Phlx’s proposed rules to list and trade Alpha Index options).

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 information disclosed and the public interest and protection of investors.<sup>12</sup> 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 proposed supplement and amendment and finds, having due regard to the adequacy of the information disclosed and the public interest and protection of investors, that they may be furnished to customers as of the date of this order.

It is therefore ordered, pursuant to Rule 9b-1 under the Act,<sup>13</sup> that definitive copies of the March 2011 Supplement amending the ODD (SR-ODD-2011-02) to reflect changes to disclosure regarding variability index options and relative performance index options and to the inside front cover of the ODD, 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.<sup>14</sup>

**Cathy H. Ahn,**  
Deputy Secretary.

[FR Doc. 2011-8118 Filed 4-5-11; 8:45 am]

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## SECURITIES AND EXCHANGE COMMISSION

File No. 500-1

### In the Matter of Circuit Systems, Inc., Global Energy Group, Inc., Integrated Medical Resources, Inc., iNTELEFILM Corp., and LotSoff Corp.; Order of Suspension of Trading

April 4, 2011.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Circuit Systems, Inc. because it has not filed any periodic reports since the period ended January 31, 2000.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Global Energy Group, Inc. because it has not

filed any periodic reports since the period ended September 30, 2006.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Integrated Medical Resources, 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 iNTELEFILM Corp. because it has not filed any periodic reports since the period ended March 31, 2002.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of LotSoff Corp. because it has not filed any periodic reports since the period ended October 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 4, 2011, through 11:59 p.m. EDT on April 15, 2011.

By the Commission.

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

[FR Doc. 2011-8291 Filed 4-4-11; 4:15 pm]

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## SECURITIES AND EXCHANGE COMMISSION

[File No. 500-1]

### In the Matter of Centrack International, Inc., Alternafuels, Inc., Intelligent Medical Imaging, Inc., and Optimark Data Systems, Inc.; Order of Suspension of Trading

April 4, 2011.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Centrack International, Inc. because it has not filed any periodic reports since the period ended February 28, 2002.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Alternafuels, Inc. because it has not filed any periodic reports since the period ended December 31, 2003.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Intelligent Medical Imaging, Inc. because it has not filed any periodic reports since the period ended September 30, 1999.

It appears to the Securities and Exchange Commission that there is a lack of current and accurate information concerning the securities of Optimark Data Systems, Inc. because it has not filed any periodic reports since the period ended August 31, 1999.

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 4, 2011, through 11:59 p.m. EDT on April 15, 2011.

By the Commission.

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

[FR Doc. 2011-8290 Filed 4-4-11; 4:15 pm]

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## SMALL BUSINESS ADMINISTRATION

### State Trade and Export Promotion (STEP) Pilot Grant Program

**AGENCY:** Office of International Trade; U.S. Small Business Administration (SBA)

**ACTION:** SBA Program Announcement No. OIT-STEP-2011-01, Modification #1.

**SUMMARY:** Program announcement No. OIT-STEP-2011-01 has been modified as follows:

- The application closing date has been extended from April 26 to May 10, 2011.

- Section III. C. 4, INELIGIBLE APPLICANTS FOR THIS COOPERATION AGREEMENT, (p.8), Add: [Note: An applicant will not be considered a pass-through if it is an agency or instrumentality of the government of a State (*i.e.*, is subject to the unilateral control of the State) or if it has been officially designated by a State as being the sole entity responsible for conducting the State's trade and export activities prior to the date of application submission for a STEP grant.]

- Section IV A. 1, Governor's Letter of Endorsement for Applications, (p. 8), Add: If, prior to applying for the STEP

<sup>12</sup> This provision permits the Commission to shorten or lengthen the period of time which must elapse before definitive copies may be furnished to customers.

<sup>13</sup> 17 CFR 240.9b-1.

<sup>14</sup> 17 CFR 200.30-3(a)(39).