

**Keystone Mid Cap Growth Fund (S-3)
[File No. 811-100]**

Summary: Applicant seeks an order declaring that it has ceased to be an investment company. On or about July 18, 1997, applicant transferred its assets to Keystone Strategic Growth Fund (K-2), based on net asset value. Expenses incurred in connection with the reorganization were paid by applicant.

Filing Dates: The application was filed on August 19, 2009, and amended on November 30, 2009.

Applicant's Address: 200 Berkeley St., Boston, MA 02116.

B.B. Funds [File No. 811-7921]

Summary: Applicant seeks an order declaring that it has ceased to be an investment company. On March 27, 2009, applicant transferred its assets to The GAMCO Westwood Funds, based on net asset value. Expenses of \$349,212 incurred in connection with the reorganization were paid by Teton Advisors, Inc., applicant's investment adviser.

Filing Dates: The application was filed on October 23, 2009, and amended on December 1, 2009.

Applicant's Address: One Corporate Center, Rye, NY 10580.

Prospect Street Income Shares Inc. [File No. 811-2365]

Summary: Applicant, a closed-end investment company, seeks an order declaring that it has ceased to be an investment company. On July 16, 2008, applicant redeemed its auction rate cumulative preferred shares at a price equal to the liquidation preference of \$25,000 per share plus any accumulated and unpaid dividends. On July 18, 2008, applicant transferred its assets to Highland Credit Strategies Fund, based on net asset value. Expenses of approximately \$68,263 incurred in connection with the reorganization were paid by applicant.

Filing Dates: The application was filed on September 30, 2008, and amended on September 22, 2009.

Applicant's Address: NexBank Tower, 13455 Noel Rd., Suite 800, Dallas, TX 75240.

DWS Investment Portfolios [File No. 811-7774]**DWS International Equity Portfolio
[File No. 811-6702]****Treasury Money Portfolio [File No. 811-6072]**

Summary: Each applicant, a master portfolio in a master/feeder structure, seeks an order declaring that it has ceased to be an investment company. On January 13, 2006, July 23, 2007 and

September 17, 2007, respectively, each applicant made an in kind distribution to its feeder fund, based on net asset value. Expenses of \$32,083, \$39,000 and \$39,000, respectively, incurred in connection with the liquidations were paid by Deutsche Investment Management Americas, Inc., investment adviser to each applicant.

Filing Date: The applications were filed on November 18, 2009.

Applicant's Address: 345 Park Ave., New York, NY 10154.

**Paul Revere Variable Annuity Contract
Accumulation Fund [File No. 811-01356]**

Summary: Applicant seeks an order declaring that it has ceased to be an investment company. Applicant requests deregistration based on abandonment of registration. At the time of filing, applicant had less than 100 individual contract owners and was not making a public offering nor was it intending on making a public offering in the future and thus qualified for an exclusion from the definition of "investment company" in Section 3(c)(1) of the 1940 Act.

Filing Date: The application was filed on October 19, 2009.

Applicant's Address: 18 Chestnut Street, Worcester, MA 01608.

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

Florence E. Harmon,

Deputy Secretary.

[FR Doc. E9-30546 Filed 12-23-09; 8:45 am]

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**SECURITIES AND EXCHANGE
COMMISSION****Sunshine Act Meeting Notice**

FEDERAL REGISTER CITATION OF PREVIOUS ANNOUNCEMENT: 74 FR 66178, December 14, 2009.

STATUS: Closed Meeting.

PLACE: 100 F Street, NE., Washington, DC.

DATE AND TIME OF PREVIOUSLY ANNOUNCED MEETING: Thursday, December 17, 2009 at 2 p.m.

CHANGE IN THE MEETING: Additional Item.

The following item was added to the Thursday, December 17, 2009 Closed Meeting agenda:

[A] matter involving confidential, privileged, commercial, or financial information.

Commissioner Aguilar, as duty officer, determined that Commission business required the above change.

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: December 18, 2009.

Elizabeth M. Murphy,

Secretary.

[FR Doc. E9-30601 Filed 12-22-09; 11:15 am]

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**SECURITIES AND EXCHANGE
COMMISSION**

[Release No. 34-61170; File No. SR-OCC-2009-19]

**Self-Regulatory Organizations; The
Options Clearing Corporation; Notice
of Filing and Immediate Effectiveness
of a Proposed Rule Change Relating to
Treasury Futures Traded by ELX
Futures LP**

December 15, 2009.

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 ("Act"),¹ notice is hereby given that on November 20, 2009, The Options Clearing Corporation ("OCC") 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 primarily by OCC. OCC filed the proposed rule change pursuant to Section 19(b)(3)(A)(iii) of the Act² and Rule 19b-4(f)(4)³ thereunder so that the proposal was effective upon filing with the Commission. 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 Substance of
the Proposed Rule Change**

The proposed rule change would revise OCC's By-Laws and Rules to accommodate a proposed alternate settlement procedure for physically-settled Treasury Futures traded by ELX Futures L.P., an electronic futures market that is designated as a contract market by the Commodity Futures Trading Commission ("CFTC").

¹ 15 U.S.C. 78s(b)(1).

² 15 U.S.C. 78s 1(b)(3)(A)(iii).

³ 17 CFR 240.19b 4(f)(4).

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

In its filing with the Commission, OCC 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 these statements may be examined at the places specified in Item IV below. OCC has prepared summaries, set forth in sections (A), (B), and (C) below, of the most significant aspects of such statements.⁴

(A) Self-Regulatory Organization's Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

The purpose of this proposed rule change is to revise OCC's By-Laws and Rules to accommodate a proposed alternate settlement procedure for physically-settled Treasury Futures traded by ELX Futures L.P., an electronic futures market that is designated as a contract market by the CFTC. Under the proposed alternate settlement procedure, Clearing Members that have been matched for delivery purposes would be allowed to agree between themselves on alternate procedures for completing settlement. Among other changes, OCC is proposing amendments to Chapter 13 of its Rules to specify the manner in which Clearing Members can elect to use such alternate settlement procedures for physically-settled Treasury Futures and to provide for the Clearing Members' indemnification of OCC against any losses resulting from the Clearing Members' use of the alternate settlement procedures. OCC is also proposing to amend its margin rules to provide that once OCC accepts notification from the Clearing Members of the use of alternate settlement procedures for physically-settled Treasury Futures pursuant to proposed Rule 1302B(k), the contracts to be settled under the alternate procedures would no longer be included in the margin calculations for the relevant accounts of these Clearing Members.

The proposed changes to OCC's By-Laws and Rules are consistent with the purposes and requirements of Section 17A of the Act of 1934 because they are designed to promote the prompt and accurate clearance and settlement of transactions in options and other derivatives cleared by OCC, to remove impediments to and perfect the mechanism of a national system for the

prompt and accurate clearance and settlement of such transactions, and, in general, to protect investors and the public interest. They accomplish this purpose by providing Clearing Members with an alternate method by which to fulfill their settlement obligations for Treasury Futures. The proposed rule change is not inconsistent with any rules of OCC, including any rules proposed to be amended.

(B) Self-Regulatory Organization's Statement on Burden on Competition

OCC does not believe that the proposed rule change would impose any burden on competition.

(C) Self-Regulatory Organization's Statement on Comments on the Proposed Rule Change Received From Members, Participants, or Others

Written comments were not and are not intended to be solicited with respect to the proposed rule change, and none have been received.

III. Date of Effectiveness of the Proposed Rule Change and Timing for Commission Action

The foregoing rule change has become effective pursuant to Section 19(b)(3)(A)(iii) of the Act⁵ and Rule 19b-4(f)(4)⁶ promulgated thereunder because the proposal changes effects a change in an existing service of a registered clearing agency that (i) does not adversely affect the safeguarding of securities or funds in the custody or control of the clearing agency or for which it is responsible and (ii) does not significantly affect the respective rights or obligations of the clearing agency or persons using the service. At any time within sixty days of the filing of the proposed rule change, the Commission may summarily abrogate such rule change if it appears to the Commission that such action is necessary or appropriate in the public interest, for the protection of investors, or otherwise in furtherance of the purposes of the Act.

IV. Solicitation of Comments

Interested persons are invited to submit written data, views, and arguments concerning the foregoing, including whether the proposed rule change is consistent with the Act. Comments may be submitted by any of the following methods:

Electronic Comments

- Use the Commission's Internet comment form (<http://www.sec.gov/rules/sro.shtml>); or
- Send an e-mail to rule-comments@sec.gov. Please include File Number SR-OCC-2009-19 on the subject line.

Paper Comments

- Send paper comments in triplicate to Elizabeth M. Murphy, Secretary, Securities and Exchange Commission, 100 F Street, NE., Washington, DC 20549-1090.

All submissions should refer to File Number SR-OCC-2009-19. This file number should be included on the subject line if e-mail is used. To help the Commission process and review your comments more efficiently, please use only one method. The Commission will post all comments on the Commission's Internet Web site (<http://www.sec.gov/rules/sro.shtml>). Copies of the submission, all subsequent amendments, all written statements with respect to the proposed rule change that are filed with the Commission, and all written communications relating to the proposed rule change between the Commission and any person, other than those that may be withheld from the public in accordance with the provisions of 5 U.S.C. 552, will be available for inspection and copying in the Commission's Public Reference Room, 100 F Street, NE., Washington, DC 20549, on official business days between the hours of 10 a.m. and 3 p.m. Copies of such filing also will be available for inspection and copying at the principal office of OCC. All comments received will be posted without change; the Commission does not edit personal identifying information from submissions. You should submit only information that you wish to make available publicly. All submissions should refer to File Number SR-OCC-2009-19 and should be submitted on or before January 14, 2010.

For the Commission by the Division of Trading and Markets, pursuant to delegated authority.⁷

Florence E. Harmon,
Deputy Secretary.

[FR Doc. E9-30541 Filed 12-23-09; 8:45 am]

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⁴ The Commission has modified parts of these statements.

⁵ 15 U.S.C. 78s(b)(3)(A)(iii).

⁶ 17 CFR 240.19-4(f)(4).

⁷ 17 CFR 200.30-3(a)(12).