

Commodity Exchange Act, and the positions and other assets of each account may not be commingled with those not in that account or be used to satisfy obligations other than those arising from activity in that account. Thus, in each place where special provision in OCC's Rules is made for the segregated futures account, a parallel provision for the internal non-proprietary cross-margining account has been inserted with a parallel purpose and effect.

(5) Regulatory Approvals

In addition to the approval of the Commission, OCC must also obtain the approval of the CFTC to the commingling of positions of non-proprietary market professionals in futures products with their security options positions. OCC is concurrently applying to the CFTC for such approval.

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

OCC does not believe that the proposed rule change will 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 Commission finds that the proposed rule change is consistent with the requirements of the Act and the rules and regulations thereunder and particularly with the requirements of Section 17A(b)(3)(F)⁶ of the Act, which requires that the rules of a clearing agency be designed to provide for the safeguarding of securities and funds which are in its possession or control or for which it is responsible. By establishing an internal cross-margin program, OCC will provide its members with the benefits of cross-margining, including greater liquidity and more efficient use of collateral, in a manner that is consistent with OCC's overall risk management process.

The Commission finds good cause for approving the proposed rule change prior to the thirtieth day after the date of publication of notice of filing because such approval will allow OCC to implement the proposed rule change so that its members immediately have the

benefits of cross-margining options on variability indexes with commodity futures on variability indexes.

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-2004-10 on the subject line.

Paper Comments

- Send paper comments in triplicate to Jonathan G. Katz, Secretary, Securities and Exchange Commission, 450 Fifth Street, NW., Washington, DC 20549-0609.

All submissions should refer to File Number SR-OCC-2004-10. 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 Section, 450 Fifth Street, NW., Washington, DC 20549. Copies of such filing also will be available for inspection and copying at the principal office of OCC and on OCC's Web site at <http://www.optionsclearing.com>. 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-2004-10 and should be submitted on or before November 5, 2004.

For the Commission by the Division of Market Regulation, pursuant to delegated authority.⁷

Margaret H. McFarland,

Deputy Secretary.

[FR Doc. E4-2656 Filed 10-14-04; 8:45 am]

BILLING CODE 8010-01-P

SMALL BUSINESS ADMINISTRATION

[Declaration of Disaster #3624]

State of Alabama; Amendment #2

In accordance with notices received from the Department of Homeland Security—Federal Emergency Management Agency—effective September 30 and October 4, 2004, the above numbered declaration is hereby amended to establish the incident period as beginning September 13, 2004 and continuing through September 30, 2004. The declaration is also amended to include Chambers, Colbert, DeKalb, Henry, Houston, Jackson, Lauderdale, Limestone, Madison, Morgan, Randolph, and Russell as disaster areas due to damages caused by Hurricane Ivan.

In addition, applications for economic injury loans from small businesses located in the contiguous counties of Carroll, Chatahoochie, Chattooga, Dade, Early, Heard, Seminole, Troup, and Walker in the State of Georgia; and Franklin, Hardin, Giles, Lawrence, Lincoln, Marion, and Wayne Counties in the State of Tennessee may be filed until the specified date at the previously designated location. All other counties contiguous to the above named primary counties have previously been declared. In addition, Autauga, Baldwin, Bibb, Butler, Chilton, Choctaw, Clarke, Coffee, Conecuh, Coosa, Covington, Crenshaw, Dallas, Elmore, Escambia, Geneva, Greene, Hale, Jefferson, Lowndes, Marengo, Mobile, Monroe, Montgomery, Perry, Pickens, Shelby, Sumter, Talladega, Tuscaloosa, Washington, and Wilcox Counties in the State of Alabama are also eligible under Public Assistance and our disaster loan program is available for private non-profit organizations that provide essential services of a governmental nature in those counties.

The economic injury disaster number assigned to Tennessee is 9AE400 and the Public Assistance number assigned to Alabama is P06208.

All other information remains the same, *i.e.*, the deadline for filing applications for physical damage is November 15, 2004 and for economic injury the deadline is June 15, 2005.

⁶ 15 U.S.C. 78q-1(b)(3)(F).

⁷ 17 CFR 200.30-3(a)(12).

(Catalog of Federal Domestic Assistance Program Nos. 59002 and 59008).

Dated: October 6, 2004.

Herbert L. Mitchell,

Associate Administrator for Disaster Assistance.

[FR Doc. 04-23139 Filed 10-14-04; 8:45 am]

BILLING CODE 8025-01-P

SMALL BUSINESS ADMINISTRATION

[Declaration of Disaster #3634]

Commonwealth of Puerto Rico; Amendment #2

In accordance with a notice received from the Department of Homeland Security—Federal Emergency Management Agency—effective September 29, 2004, the above numbered declaration is hereby amended to include the Municipality of Fajardo as a disaster area due to damages caused by Tropical Storm Jeanne. All other municipalities contiguous to the above named primary municipality have previously been declared.

In addition, Adjuntas, Aguada, Aguadilla, Aguas Buenas, Aibonito, Arecibo, Arroyo, Barceloneta, Caguas, Camuy, Cayey, Cidra, Comerio, Corozal, Culebra, Guaynabo, Hatillo, Hormigueros, Humacao, Jayuya, Las Marias, Las Piedras, Luquillo, Manati, Maricao, Maunabo, Morovis, Naguabo, Orocovis, Patillas, Quebradillas, Rincon, Santa Isabel, Trujillo Alto Municipalities, Utuado, Vieques, Villalba, and Yabucoa Municipalities in the Commonwealth of Puerto Rico are also eligible under Public Assistance and our disaster loan program is available for private non-profit organizations that provide essential services of a governmental nature in those municipalities.

The Public Assistance number assigned to Puerto Rico is P06308.

All other information remains the same, *i.e.*, the deadline for filing applications for physical damage is November 22, 2004 and for economic injury the deadline is June 21, 2005.

(Catalog of Federal Domestic Assistance Program Nos. 59002 and 59008.)

Dated: October 6, 2004.

Herbert L. Mitchell,

Associate Administrator for Disaster Assistance.

[FR Doc. 04-23140 Filed 10-14-04; 8:45 am]

BILLING CODE 8025-01-P

DEPARTMENT OF STATE

[Public Notice 4861]

Unclassified; National Interest Determination and Waiver of Section 620(q) of the Foreign Assistance Act of 1961, as Amended, Relating to Assistance to Ethiopia

Pursuant to the authority vested in me, *inter alia*, by section 620(q) of the Foreign Assistance Act of 1961, as amended, (FAA) (22 U.S.C. 2370) and Executive Order 12163, I hereby determine that assistance to Ethiopia is in the national interest of the United States and waive, with respect to that country, the application of section 620(q) of the FAA.

This determination shall be reported to Congress and published in the **Federal Register**.

Dated: September 29, 2004.

Colin L. Powell,

Secretary of State, Department of State.

[FR Doc. 04-23172 Filed 10-14-04; 8:45 am]

BILLING CODE 4710-26-P

DEPARTMENT OF STATE

[Public Notice 4850]

In the Matter of the Designation of Jam'at al Tawhid wa'al-Jihad, Also Known as the Monotheism and Jihad Group, Also Known as the al-Zarqawi Network, Also Known as al-Tawhid, as a Foreign Terrorist Organization Pursuant to Section 219 of the Immigration and Nationality Act

Based upon a review of the Administrative Record assembled in this matter, and in consultation with the Attorney General and the Secretary of the Treasury, the Secretary of State has concluded that there is a sufficient factual basis to find that the relevant circumstances described in section 219 of the Immigration and Nationality Act, as amended (8 U.S.C. 1189, hereinafter "INA"), exist with respect to Jam'at al Tawhid wa'al-Jihad.

Therefore, effective October 15, 2004, the Secretary of State hereby designates that organization as a foreign terrorist organization pursuant to section 219(1) of the INA.

Dated: October 8, 2004.

Ambassador Cofer Black,

Coordinator for Counterterrorism, Department of State.

[FR Doc. 04-23173 Filed 10-14-04; 5:00 pm]

BILLING CODE 4710-10-P

DEPARTMENT OF STATE

[Public Notice 4851]

Determination Pursuant to Section 1(b) of Executive Order 13224 Relating to the Designation of Jam'at al Tawhid wa'al-Jihad, Also Known as the Monotheism and Jihad Group, Also Known as the al-Zarqawi Network, Also Known as al-Tawhid

Acting under the authority of section 1(b) of Executive Order 13224 of September 23, 2001, as amended by Executive Order 13286 of July 2, 2002, and Executive Order 13284 of January 23, 2003, and in consultation with the Secretary of the Treasury, the Attorney General, and the Secretary of Homeland Security, I hereby determine that the organization known as Jam'at al Tawhid wa'al-Jihad, also known as the Monotheism and Jihad Group, also known as the al-Zarqawi Network, also known as al-Tawhid, has committed, or poses a significant risk of committing, acts of terrorism that threaten the security of U.S. nationals or the national security, foreign policy, or economy of the United States.

Consistent with the determination in section 10 of Executive Order 13224 that "prior notice to persons determined to be subject to the Order who might have a constitutional presence in the United States would render ineffectual the blocking and other measures authorized in the Order because of the ability to transfer funds instantaneously," I determine that no prior notice need be provided to any person subject to this determination who might have a constitutional presence in the United States because to do so would render ineffectual the measures authorized in the Order.

This notice shall be published in the **Federal Register**.

Dated: September 27, 2004.

Colin L. Powell,

Secretary of State, Department of State.

[FR Doc. 04-23174 Filed 10-14-04; 5:00 pm]

BILLING CODE 4710-10-P

DEPARTMENT OF TRANSPORTATION

Federal Motor Carrier Safety Administration

[FMCSA Docket No. FMCSA-2004-17984]

Qualification of Drivers; Exemption Applications; Vision

AGENCY: Federal Motor Carrier Safety Administration (FMCSA), DOT.

ACTION: Notice of final disposition.