

MEMORANDUM

To: File No. S7-24-15

From: Matthew Cook, Senior Advisor to Chairman Jay Clayton

Re: Meeting with Representatives of AQR Capital Management, LLC

Date: October 6, 2020

On October 6, 2020, Alan Cohen, Kimberly Hamm and Matthew Cook of the Office of the Chairman met with the following representatives of AQR Capital Management, LLC:

- Michael Mendelson (Principal; Portfolio Manager)
- Lars Nielsen (Principal; Co-Head of Portfolio Management, Research, Risk, and Trading)
- Ronen Israel (Principal; Co-Head of Portfolio Management, Research, Risk, and Trading)
- Mike Patchen (Principal; Chief Risk Officer)
- Richard Grant (Managing Director; Global Head of Regulatory and Government Affairs)

The meeting participants discussed, among other things, the SEC's proposed rules relating to use of derivatives by registered investment companies and business development companies.