

MEMORANDUM

TO: File No. S7-02-10

FROM: James Burns, Counsel to the Chairman

DATE: February 10, 2011

SUBJECT: Meeting with Hudson River Trading

On February 10, Robert Cook, James Burns, Daniel Gray, James Brigagliano, and Josephine Tao met with Adam Nunes, President, of Hudson River Trading and Robin Weisman of the Sternhell Group. Among other general matters, the group discussed issues related to the above-referenced file.