

MEMORANDUM

TO: File Nos. S7-06-15, S7-08-11, and S7-06-11

FROM: Richard B. Gabbert

RE: Meeting with Representatives of Citadel and Delta Strategy Group

DATE: October 19, 2015

On October 19, 2015, representatives of the Securities and Exchange Commission (“SEC”) participated in a meeting with representatives of Citadel and Delta Strategy Group. The SEC representatives present were Stephen Luparello, David Dimitrious, Christian Sabella, and Richard Gabbert. The Citadel representatives present were Adam Cooper, Stephen Berger, Ritesh Shah, and Jonah Platt. The Delta Strategy Group representatives present were Graham Harper and Hope Jarkowski.

At the meeting, the SEC, Citadel, and Delta Strategy Group representatives discussed issues related to the implementation of derivatives rules, including the scope of mandatory clearing and trading requirements and other issues related to market structure.