

MEMORANDUM

To: File Nos. S7-08-11, S7-43-10, S7-44-10, and S7-27-10 and File on Title VII of the Dodd-Frank Wall Street Reform and Customer Protection Act

From: Catherine Moore, Division of Trading and Markets

Date: May 10, 2011

Re: Meeting with Citadel LLC and Delta Strategy Group

On May 10, 2011, James Burns (Deputy Chief of Staff), Robert Cook (Director, Division of Trading and Markets), John Ramsay (Deputy Director, Division of Trading and Markets), Brian Bussey (Associate Director, Division of Trading and Markets), and other staff from the Division of Trading and Markets met with the following representatives of Citadel LLC (“Citadel”) and Delta Strategy Group: Adam Cooper (Senior Managing Director and Chief Legal Officer of Citadel); Randall Costa (Managing Director, Citadel); Stephen Berger (Citadel); and Scott Parsons (Managing Partner, Delta Strategy Group). The participants discussed issues related to the above-referenced files.