

MEMORANDUM

TO: File No. S7-39-10
FROM: Richard Grant
RE: Call with Representatives of The Depository Trust & Clearing Corporation
DATE: July 6, 2011

On July 6, 2011, representatives from the Securities and Exchange Commission (“SEC”) participated in a call with representatives from The Depository Trust & Clearing Corporation (“DTCC”). The SEC representatives were Joshua Kans and Richard Grant. The DTCC representatives were Marisol Collazo and Debra Cook. On the call, the SEC and DTCC representatives discussed the types of credit default swap data maintained in DTCC’s Trade Information Warehouse.

[No agenda available for this meeting.]