

MEMORANDUM

TO: File No. SR-NYSEArca-2013-42

FROM: Tyler Raimo,
Division of Trading and Markets
U.S. Securities and Exchange Commission

DATE: October 2, 2013

SUBJECT: Telephone call with representatives of Citigroup

On September 25, 2013, the Division of Trading and Markets staff (Heather Seidel, Cristie March, Yvonne Fraticelli, Theodore S. Venuti, David Dimitrious, David Hsu, Kathleen Gross, Daniel Gray, Eugene Hsia, Charles Sommers, John Roeser, and David Liu) participated in a telephone call with representatives from Citigroup (Pat Cerny, Mike Masone, Kevin Murphy, Ken Wilson, and Slade Winchester). The participants discussed, among other things, the proposal by NYSE Arca Inc. to make permanent the options Penny Pilot Program.