

MEMORANDUM

To: File No. SR-OCC-2024-010

From: Richard Gabbert, Counsel to Commissioner Hester M. Peirce

Re: Conference Call with Representatives of Optiver

On November 1, 2024, Richard Gabbert, legal advisor to Commissioner Hester Peirce, participated in a conference call with representatives of Optiver, including Matthew MacKenzie.

Participants discussed issues relating to OCC's proposed intraday margin add-on charge.