

MEMORANDUM

TO: File No. SR-ISE-2009-35

FROM: Arisa Tinaves
Division of Trading and Markets

DATE: November 17, 2009

SUBJECT: Telephone Conference with Representatives of Citigroup Inc.

On November 9, 2009, staff from the Division of Trading and Markets (Elizabeth King, David Liu, Heather Seidel, Stephen Williams, Jennifer Colihan and Arisa Tinaves) held a conference call with Citigroup Inc. - Citicorp Institutional Clients Group representatives, Kevin L. Murphy and Michael J. Masone. The discussion was focused on Citicorp's views of SR-ISE-2009-35, whereby ISE proposed to establish a Qualified Contingent Cross Order.