

MEMORANDUM

To: File No. S7-32-10

From: Marie-Louise Huth, Associate General Counsel, Office of General Counsel

Re: Meeting with representatives from the Managed Funds Association (MFA) and International Swaps and Derivatives Association (ISDA)

On Tuesday, December 20, 2022, Dan Berkovitz, Marie-Louise Huth, and Robert Teply (staff in the Office of General Counsel) met with Matthew Daigler and Joseph Schwartz of MFA; Chris Young of ISDA; Alex Finston, Steve Bartfield, Nick Van Dusen, and Ryan Jachym of Goldman Sachs; Ajay Salhotra of PDT Partners; Matthew Lillvis of Millennium Management; and Aaron Friedman of Citadel. The topic discussed was the Commission's proposed rule Position Reporting of Large Security-Based Swap Positions as raised in the March 21, 2022 comment letter submitted by MFA and the March 21, 2022 comment letter submitted by the Institute of International Bankers, ISDA and the Securities Industry and Financial Markets Association (SIFMA).