

MEMORANDUM

TO: File No. SR-CboeBYX-2020-021

FROM: Chris Chow
Special Counsel
Office of Market Supervision, Division of Trading and Markets
U.S. Securities and Exchange Commission

DATE: March 2, 2021

RE: Meeting with BMO Capital Markets

On February 25, 2021, Christian Sabella, John Roeser, Ajay Sutaria, Cristie March, Dan Gray, Steve Kuan, Christopher Chow, Vince Vuong, and Dmitry Bulkin, all of the Division of Trading and Markets, participated in a meeting with: Joe Wald, Ray Ross, and Shelley Eleby of BMO Capital Markets, and Ari Burnstein of Capital Market Strategies.

The topic discussed was the proposed rule change File Number SR-CboeBYX-2020-021.