

## **MEMORANDUM**

TO: File Nos. SR-CboeBZX-2020-070 & SR-CboeBZX-2020-053

FROM: Andrea Orr  
Office of Acting Chair Allison Herren Lee

DATE: March 11, 2021

RE: Telephone conference with Barry Pershkov

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On Monday, March 11, 2021, staff in the office of Acting Chair Allison Herren Lee had a telephone conference with Barry Pershkov, outside counsel to Volatility Shares LLC.

The discussion concerned CboeBZX's proposed rule changes to (i) list and trade shares of the 2x Long VIX Futures ETF and (ii) list and trade shares of the -1x Short VIX Futures ETF (File Nos. CboeBZX-2020-070 and CboeBZX-2020-053). Staff in attendance were Frank Buda, Eric Juzenas and Andrea Orr.