

MEMORANDUM

May 27, 2011

To: File

From: Gena Lai
Office of Commissioner Troy A. Paredes

Re: SR-C2-2011-008, Proposed Rule Change to Allow the Listing and Trading
of a P.M.-Settled S&P 500 Index Option Product

On May 20, 2011, Commissioner Troy A. Paredes and Gena Lai, Counsel to the Commissioner, participated in a telephone conference call with William Brodsky of the CBOE Futures Exchange. The participants discussed generally the above-captioned proposed rule change filed by the C2 Options Exchange, Inc.