

MEMORANDUM

TO: File No. SR-Cboe-2023-063

FROM: Division of Trading and Markets

DATE: February 8, 2024

SUBJECT: Meeting with Representatives of Millenium Management LLC (“Millenium”)

On February 7, 2024, Commission staff met with Millenium to discuss equity option position limits and Cboe’s proposal to increase them. The Millenium representatives on the call included Michael Asmar, Global Head of Volatility Arbitrage; Kevin Farley, Global Head of Equities Advisory Compliance; Matt Lillvis, Deputy General Counsel; and Paul Russo, Co-CIO and Global Head of Equities Risk. The Commission staff representatives on the call included Eric Juzenas, Michael Bradley, Salman Banei, Jesse Brady, Yvonne Fraticelli, Katriana Roh, Steve Oh, Claude Bertrand-Courbois, and Jon Gold.