



CBOE Regulatory Circular RG17-033

Date: March 07, 2017

To: CBOE Trading Permit Holders

From: Business Development Division

Re: Activation of HAL on Open (HALO) and HOSS Class List

This circular updates and replaces CBOE Regulatory Circulars [RG11-160](#) and [RG11-053](#)

Chicago Board Options Exchange, Incorporated (CBOE) is issuing this circular to announce that effective March 10, 2017, HALO will be activated for options based on the Dow Jones Industrial Average (DJX). Please see Rule 6.2B for more details on HALO and HOSS opening processes.

With this change, classes that use the HOSS process are SPX, SPXW, SPXPM, and VIX. All other classes use the HALO process. Please note that per CBOE Regulatory Circular [RG17-017](#), RUT will use the HOSS process on days when RUT options are used to calculate the exercise settlement value for expiring volatility index derivatives and the HALO process on all other days.

Additional Information:

Questions regarding the operational topics in this circular may be directed to the CBOE Help Desk at 866-728-2263 or helpdesk@cboe.com.