

## **Regulatory Circular RG13-047**

Date: March 15, 2013

To: Trading Permit Holders

From: Business Development Division

RE: Automation of Stock-Option Strategy Orders in Classes that Trade until 3:15 PM CST

Effective March 19, 2013, complex orders containing a stock leg in option classes underlying Exchange Traded Products, including those listed below, will not be eligible for automated handling through the use of the Complex Order Auction (COA), the Complex Order Book (COB), the Automated Improvement Mechanism (AIM), and the AIM AON Solicitation Auction Mechanism (SAM).

DIA	IWN	SVXY	VIXY	XLE	XLU
EEM	MDY	UNG	VXX	XLF	XLV
EFA	OEF	UVXY	VXZ	XLI	XLY
IWM	QQQ	VIIX	XHB	XLK	XME
SPY7	SPY	VIXM	XLB	XLP	XRT

Trading Permit Holders will be notified via circular when automated handling for complex orders containing a stock leg in these classes is reactivated.

Complex orders that do not contain a stock leg are **not** affected by this change.

## **Additional Information:**

- General questions regarding this matter may be directed to CBOE Help Desk at (866)728-2263 or <u>helpdesk@cboe.com.</u>
- Charlie Hullihan (312)786-7176 or hullian@cboe.com