



GUIDELINES FOR TRADING HALTS DUE TO SYSTEM FAILURES

OneChicago may be required or find it necessary to halt or close trading in certain markets due to a technical or system error preventing a majority of market participants from connecting to the exchange or an unresolved technology failure within the exchange. OneChicago is guided by the policies and procedures outlined below in determining and administering trading halts and will act in the best of interest of the marketplace in applying these policies.

Delta1 Trading Platform Failure

If all (or a portion of) Delta1 or related infrastructure fails, OneChicago may halt trading in all affected OneChicago products. As a guideline, if more than approximately 33% of the market is prevented from accessing Delta1, OneChicago will consider halting trading in affected products. If the markets are halted, OneChicago if possible, will publish notifications via Delta1 OCTP Realtime Market Data Service and send an indication of the halt to the market place via email.

Market Data Dissemination Failure

If market data for Delta1 fails to disseminate due to an issue with the Delta1 OCTP Realtime Market Data Service, OneChicago will endeavor to notify the marketplace of such failure. In the event OneChicago determines that the service will be restored in a reasonable period, OneChicago will ordinarily permit trading to continue.

If OneChicago determines the failure will likely extend beyond a reasonable period, OneChicago may, impose a trading halt for all affected markets.

Re-Opening Procedures

Once the situation causing the trading halt has been resolved, OneChicago will notify the marketplace with the estimated time for re-opening. The estimated time will reflect a reasonable notification period and a 5-minute notification for the halted product(s) to start. Once the notification has been published and after the 5 minutes have passed, affected markets will transition to an opened state and trading will resume.

If the situation causing the failure could not be resolved until after the trading session closing time, OneChicago may open the markets for a period to provide for market participants to manage their exposure and/or to determine settlement prices.

Underlying Equity - Primary Exchange Halts

OneChicago will not halt the related single stock future for any technology failures on exchanges which its underlying components are listed and trade.