

Date: November 5, 2015
Re: OneChicago Self-Trade Prevention
Effective Date: November 23, 2015

OneChicago (“OneChicago” or “OCX”) is issuing this Notice to Members (“NTM”) to inform market participants of our Self-Trade Prevention feature. OneChicago Self Trade Prevention (STP) is an optional feature which prevents an aggressing firm from matching orders with users in the same STP group. In the event a STP user hits the bid or lifts the offer which belongs to a STP user in the same group as the aggressor, the resting order will be cancelled and the aggressor’s order will then enter the match engine.

The aggressor’s order will generate an ExecutionReport with OrdStatus [39] = 4 (Cancelled), ExecID [150] = 4 (Cancelled), and LeavesQty [151] = 0 for the resting order as well as any subsequent response for their new order which now is processed into the matching engine.

Note: As a result, users in self-trade prevention groups may receive unsolicited ExecutionReport messages.

Example FIX Traffic:

-User A enters buy order for AAPL1D \$107.54 @ 26

```
(8=FIX.4.4^9=232^35=D^34=265^49=TEA01T_02^52=20151103-  
16:10:52.620^56=XOCHT_0200^11=14465670341450000032^22=8^38=26^40=2^44=107.54^  
48=10285712151218000000^54=1^59=0^60=20151103-  
16:10:52.620^77=O^582=4^453=1^448=sfdn^447=D^452=24^802=1^523=1^803=26^10=029)
```

-User A receives execution report for buy order.

```
(8=FIX.4.4^9=357^35=8^34=274^49=XOCHT_0200^50=TEA01T_02^52=20151103-  
16:10:52.561^56=TEA01T_02^6=0^11=14465670341450000032^14=0^17=144655943100000  
0020^22=8^37=12020065900000000053^38=26^39=0^40=2^44=107.54^48=102857121512180  
00000^54=1^59=0^60=20151103-  
16:10:52^77=O^150=0^151=26^453=3^448=999^447=D^452=1^448=TEST^447=D^452=12^4  
48=sfdn^447=D^452=24^802=1^523=1^803=26^582=4^10=248)
```

-User A enters sell order for AAPL1D \$107.54 @ 15

```
(8=FIX.4.4^9=232^35=D^34=266^49=TEA01T_02^52=20151103-  
16:11:00.079^56=XOCHT_0200^11=14465670526200000033^22=8^38=15^40=2^44=107.54^
```

48=10285712151218000000^54=2^59=0^60=20151103-
16:11:00.078^77=O^582=4^453=1^448=sfdn^447=D^452=24^802=1^523=1^803=26^10=031)

-User A receives Execution Report for buy order to remove it from the market.

(8=FIX.4.4^9=356^35=8^34=275^49=XOCHT_0200^50=TEA01T_02^52=20151103-
16:11:00.019^56=TEA01T_02^6=0^11=14465670341450000032^14=0^17=144655943100000
0021^22=8^37=12020065900000000053^38=26^39=4^40=2^44=107.54^48=102857121512180
00000^54=1^59=0^60=20151103-
16:11:00^77=O^150=4^151=0^453=3^448=999^447=D^452=1^448=TEST^447=D^452=12^44
8=sfdn^447=D^452=24^802=1^523=1^803=26^582=4^10=187)

-User A receives execution report for sell order.

(8=FIX.4.4^9=357^35=8^34=276^49=XOCHT_0200^50=TEA01T_02^52=20151103-
16:11:00.020^56=TEA01T_02^6=0^11=14465670526200000033^14=0^17=144655943100000
0022^22=8^37=12020065900000000054^38=15^39=0^40=2^44=107.54^48=102857121512180
00000^54=2^59=0^60=20151103-
16:11:00^77=O^150=0^151=15^453=3448=999^447=D^452=1^448=TEST^447=D^452=12^44
8=sfdn^447=D^452=24^802=1^523=1^803=26^582=4^10=227)

* * *

Any questions regarding self-trade prevention should be directed to OCX Operations at
312.883.3411 or operations@onechicago.com