

Date: July 02, 2012

Re: Information Update: Booking of EFP cash leg transactions to reflect fees.

Effective Date: July 18, 2012

Based on customer feedback and industry guidance, OneChicago would like to acknowledge the practice of Marking Up and Marking Down pricing of the cash leg of an EFP that reflect the fees charged to the holder to be consistent with OCX Rule 416 provided that the original stock price is provided on the confirmation to the customer.

Additionally, a member firm may facilitate, as principal, the stock leg on behalf of a customer, provided that the member firm can demonstrate that the stock leg was passed through to the customer who received the OneChicago contract position as part of the EFP.

Any questions can be directed to marketsurveillance@onechicago.com or 312.424.8530.