Options Trading Rules

THIRD SCHEDULE REGULATIONS FOR BLOCK TRADES

2.5 Execution Price

2.5.2 A Special Block Trade Margin may be required from an Options Trading Exchange Participant if the executed price of a Block Trade is not considered fair and reasonable, if a significant deviation exists between the executed price and the prevailing market price or the theoretical price determined by the Clearing House, or if the Block Trade is executed at such a price that an Intra-day Margin would have been triggered had the trade been executed or as if it has been executed as a normal trade in the Central Orderbook.