

Options Clearing Rules

CHAPTER 6

RISK MANAGEMENT AND PAYMENT PROCEDURES

Special Block Trade Margin

- 615A. (1) If in the opinion of SEOCH or the Exchange, the executed price of a Block Trade is not fair and reasonable or a significant deviation exists between the executed price and the prevailing market price or between the executed price and the theoretical price determined by SEOCH, SEOCH may, within 30 minutes after the Block Trade is executed or after a trade adjustment request in respect of such Block Trade is submitted, demand a Special Block Trade Margin from the relevant SEOCH Participant.