

OneChronos UK & EU MTF Subscriber Onboarding & Assessment Declaration

July 2026

OneChronos intends to operate a Multilateral Trading Facility (MTF) authorised and regulated by the Financial Conduct Authority (FCA) in the United Kingdom ("OCX UK") and by the Autoriteit Financiële Markten (AFM) in the European Union ("OCX EU").

In accordance with Commission Delegated Regulation (EU) of 14 July 2016 (supplementing Directive 2014/65/EU on markets in financial instruments with regulatory technical standards for trading venues, commonly referred to as "RTS 7"), Directive 2014/65/EU (MiFID II), and Regulation (EU) No 596/2014 on market abuse (MAR), we are required to assess whether your firm is suitable to become a Subscriber to the OneChronos MTF. This onboarding and assessment process ensures that your firm:

1. Maintains appropriate pre-set trading and credit thresholds
2. Monitors trading activity effectively and can detect or prevent erroneous or disorderly trading
3. Implements robust risk controls to address potential regulatory risks, market abuse (including MAR compliance), or other violations of OneChronos Rulebook requirements
4. Meets all Know-Your-Customer (KYC) and due diligence obligations, where applicable
5. Understands its ongoing duty to notify OneChronos in advance of any material changes to its systems, controls, or procedures that could affect trading activities

Completion of this form is mandatory for the subscriber onboarding and due diligence process. If approved, your firm may be asked to submit an updated version of this questionnaire on an annual basis. Should your firm make material changes to its systems or control frameworks (as referenced in this form), you must inform OneChronos in advance of those changes taking effect.

OneChronos defines the Eligibility Criteria to become a Subscriber in the OneChronos MTF Rulebook(s) hereinafter collectively referred to as 'the Rules'. Subscribers must be either an investment firm or credit institution authorised by a regulator (within the meaning of Article 2 1.(1) of MiFIR) and Article 2 1.(1A) of UK MiFIR.

By completing this form, you confirm that all information provided is true and accurate to the best of your knowledge. Failure to provide complete and accurate responses may delay the onboarding process and, without prejudice to other rights, could result in the termination of any existing subscription.

Note: Non-trading Subscribers are not required to complete this form. One form is required per legal entity.

Version Control

Version	Detail	Date
12	Updates to clarify Locked Market Order Execution Settings	July 2026

Subscriber Onboarding Form

Subscriber Record & Details		
Legal name of entity seeking Subscriber access		
Registered Office address		
Registered Business Address (if different)		
Company registration number / Official Register		
Legal Entity Identifier (LEI)		
VAT Number		
Regulatory status	<i>Check all that apply:</i> ☐ MiFID II Investment Firm ☐ Asset Manager ☐ Proprietary trading firm ☐ Bank ☐ Insurance Company	☐ Other, including Exempt under MiFID II (<i>please explain</i>):
Regulatory Authority Responsible for Oversight		
Regulatory Reference number		
Governance and ownership structure	<i>Please describe in detail /attach files with description</i>	
Indicate which OCX Venue your firm will access:	☐ OCX EU ☐ OCX UK	
Note: It is your responsibility to keep contact details current and to notify OneChronos of any updates. OneChronos reserves the right to decline requests made by individuals not listed as authorized contacts. Please attach additional relevant contacts where applicable.		
Relationship Manager Contact	Group name: Group email: Group telephone: ☐ To receive market notices	
Trading contact	Group name: Group email: Group telephone: ☐ To receive market notices	

Compliance contact	Group name: Group email: Group telephone: ☐ To receive market notices	
Operations contact	Group name: Group email: Group telephone: ☐ To receive market notices	
Technology contact	Group name: Group email: Group telephone: ☐ To receive market notices	
Billing/Invoicing contact	Group name: Group email: Group telephone: ☐ To receive market notices	

Kill switch contacts

Name	Title	Email	Phone

Trade cancellation/Persons authorized to cancel orders contacts

Name	Title	Email	Phone

Mandatory KYC and Subscriber Due Diligence									
Certificate of Incorporation attached	☐ Yes ☐ No – please provide reasons for not providing:								
Current Board of Directors attached	☐ Yes ☐ No – please provide reasons for not providing:								
Current Authorised signatories list with specimen Signatures attached	☐ Yes ☐ No – please provide reasons for not providing:								
Latest Audited Financial Statements attached	☐ Yes ☐ No – please provide reasons for not providing:								
Intermediary relief for UK Stamp Duty Reserve Tax and Irish Stamp Duty	Attached Evidence of UK SDRT relief status Attached Evidence of Irish Stamp Tax relief status								
Subscriber Set up									
Self-Match prevention <i>Note: Order-level SMP always overrides the port-level SMP setting. If Tag 2362 is present on an order, its value takes precedence over any SMP mode configured at the session/port</i>	Self-Match Prevention Required? Yes - If Yes, SMP Method (choose one): 0 = Subscriber-level - Prevents matching against any other order from the same Subscriber. 1 = OnBehalfOfCompID - Prevents matching against orders using the same Tag 115 value. 2 = SenderCompID - Prevents matching within the same FIX session. No - Please explain:								
Cancel on Disconnect	☐ Yes – Cancel all active orders upon FIX/network disconnect (except those already in auction). ☐ No								
Locked Market Order Execution setting	Would you like orders to execute in a locked market (EBBO bid = ask)? ☐ Yes (default) - Allow executions in a locked market ☐ No – Do not allow executions in a locked market								
Maximum Order Risk Limits (Per Currency) ¹	<table border="1"> <thead> <tr> <th>Currency</th> <th>Max Notional Value</th> <th>Max Shares</th> </tr> </thead> <tbody> <tr> <td>USD</td> <td></td> <td></td> </tr> </tbody> </table>	Currency	Max Notional Value	Max Shares	USD				
Currency	Max Notional Value	Max Shares							
USD									

¹ Max notional value default \$200 million; may be set **lower** per Subscriber (specified in USD and converted by OCX) calculated as order price x number of shares.
 Max Shares default 100,000,000; may be set **lower** per Subscriber.

Auction Update and Last Trade feed Requirements	Auction Update Required Last Trade Feed Required
Estimated Message Load	Max anticipated open orders: Max 1ms burst rate: Max 100ms burst rate: Max sustained msg/sec:
Drop Copy Sessions	
Session #1	Drop copy type: ☐ Fills Only ☐ Order-by-Order
Session #2	Drop copy type: ☐ Fills Only ☐ Order-by-Order
Session #3	Drop copy type: ☐ Fills Only ☐ Order-by-Order
Session #4	Drop copy type: ☐ Fills Only ☐ Order-by-Order

Note: If you require more than four drop copy sessions or have custom configuration needs, please contact OneChronos Support at ops_europe@onechronos.com to discuss additional setup options.

Add any additional requirements where additional space is needed here:

CCP Configuration - *Note, only Cboe Clear, LCH Limited and SIX X-Clear are supported*

Market	MIC Code	Market Traded (Y/N)	Name of GCM/ICM	CCP used
London Stock Exchange (LSE) – UK	XLON			
SIX Swiss Exchange – Switzerland	XSWX			
Wiener Börse – Austria	XWBO			
Euronext Brussels – Belgium	XBRU			
Nasdaq Copenhagen – Denmark	XCSE			
Nasdaq Helsinki – Finland	XHEL			
Euronext Paris – France	XPAR			
Deutsche Börse (Xetra) – Germany	XETR			
Euronext Dublin – Ireland	XDUB			
Borsa Italiana – Italy	XMIL			
Euronext Amsterdam - Netherlands	XAMS			
Oslo Børs – Norway	XOSL			
Euronext Lisbon - Portugal	XLIS			
Bolsa de Madrid – Spain	XMAD			
Nasdaq Stockholm – Sweden	XSTO			

CCP MEMBER ID - This is the Participant ID that the CCP will recognise your firm, usually a BIC Code

CBOE Clear ID: _____

LCH Limited ID : _____

SIX X-Clear ID: _____

Should trades where you are the entity on both sides be reported to the CCPS?

Yes

No

Comment:

Network Connectivity via London Equinix (LD4)

Connectivity type

London Equinix LD4 cross connect

Other, please describe:

If Point of Presence – network connectivity type

Single fibre

Multimode fibre

IP Addressing Groups

To be allocated by OneChronos – public address space provision:

A. Due Diligence Questions for OneChronos MTF Subscribers

	#	Question	Response
Subscriber Information	1	Subscriber Type	☐ Full Trading Member ☐ DEA Provider ☐ Liquidity Provider Scheme
Disciplinary history	2	Regulatory / exchange disciplinary actions – <i>Has the firm been subject to regulatory or exchange actions (incl. access termination)?</i>	☐ No ☐ Yes – <i>please provide details:</i>
Proposed trading activity	3	Trading capacity – <i>please indicate in what capacity you will you be trading via OneChronos (Please choose all applicable options)</i>	☐ Proprietary trading ☐ Agency trading for underlying clients ☐ Riskless principal
Operational set-up	4	Algorithmic trading – <i>please indicate if you will be using algorithms to trade, including types and names</i> <i>(Please provide names and description of algorithms and providers used in case of usage of third-party algorithms)</i>	☐ No ☐ Yes – proprietary algorithms: ☐ Yes – third party algorithms:
	5	Access Controls – <i>do you have controls in place to prevent unauthorized access to your trading systems?</i>	☐ Yes ☐ No – <i>please explain rationale:</i>
Employee skills & experience	6	Authorisation and Certification – <i>please indicate what kind of authorization you require from your employees involved in trading on OneChronos Europe</i>	☐ Other authorization – <i>please explain:</i> ☐ No authorization – <i>please explain:</i>

	#	Question	Response
Training	7	Conduct and Product Training – Please describe the training provided to employees, including the topics covered, frequency (e.g., annually, monthly), and method of delivery (e.g., e-learning, in-person sessions, webinars). (Select all that apply where applicable.)	☐ EU national and/or local market abuse rules ☐ EU national and/or local short selling rules ☐ EU and/or local exchanges codes of conduct ☐ List any other relevant training to describe the fitness & propriety of your staff: ☐ Frequency and method of training description – <i>please explain:</i>
Order and trade controls	8	Please explain how you prevent the submission of erroneous orders and tick all that apply (Please choose one or more options and list any additional controls in other relevant controls below):	☐ Do you allow market orders? <i>If allowed, please provide a separate description of the control process in other relevant controls below</i> ☐ Maximum order volume ☐ % ADV check ☐ Maximum order value/notional ☐ Price collar checks ☐ Price limit over time ☐ Price limit enforcement on child orders within your SOR? ☐ Price limit enforcement on child orders within your Algo? ☐ Cumulative (over the day) limits – executed, open/unexecuted ☐ Market impact protection ☐ Short sell validation ☐ Messages/orders per second ☐ Cumulative (over a defined intraday time period) limits – executed, open/unexecuted ☐ Duplicate orders check ☐ Algo participation rate protection OTHER RELEVANT CONTROLS: *attach additional sheet separately if needed

	#	Question	Response
	9	Please indicate which post-trade and real-time reconciliation controls you have in place to ensure the accuracy, completeness, and timeliness of your trading activity on the venue. <i>Tick all applicable controls and provide details of any additional or firm-specific controls in the text box provided.</i>	Control Categories (tick all that apply): ☐ Real-time reconciliation between order submissions and venue acknowledgements ☐ Intraday reconciliation of trades executed vs. internal order management systems (OMS/EMS) ☐ End-of-day trade reconciliation with venue post-trade reports ☐ Automated alerts for reconciliation breaks or unmatched trades ☐ Manual oversight / exception review for reconciliation discrepancies ☐ Segregated duties between trading and operations for reconciliations ☐ Periodic independent reconciliation reviews or internal audits ☐ Use of third-party reconciliation or trade matching tools ☐ Reconciliation of cancelled or amended orders ☐ Reconciliation of market data vs. execution data (e.g. timestamps, price feeds) Free-text field: <i>Please describe your reconciliation process, including frequency, responsible teams, and any automated tools used.</i>
Surveillance & Real-Time Monitoring	10	Please describe your firm's arrangements for monitoring trading activity for potential market manipulation. Explain how your automated surveillance system operates, including (where applicable): • The scope of trading activity and instruments covered; • How alerts are generated, reviewed, and escalated; • How the system is adapted to changes in trading behaviour or regulation; and, • How false positives/negatives are managed and reviewed annually.	<i>Explanation:</i>

	#	Question	Response
	11	Please describe your firm’s real-time monitoring processes for trading activity and algorithmic system performance, in accordance with RTS 6 Article 16. In your response, include details on: • How real-time monitoring is conducted (tools, dashboards, responsible teams); • How alerts are generated and acted upon to prevent disorderly trading; and How monitoring covers both system integrity and potential market abuse triggers.	<i>Explanation:</i>
Business Continuity	12	Business Continuity & Disaster Recovery Arrangements <i>Please describe your firm’s business continuity and disaster recovery arrangements for your algorithmic trading systems, including:</i> • <i>Continuity of trading operations in the event of system failure or connectivity loss;</i> • <i>Ability to revert to a safe state, resume operations, and prevent disorderly market conditions;</i> • <i>Periodic testing or review of these arrangements.</i>	<i>Explanation:</i>

B. Governance & Oversight for OneChronos MTF Subscribers

#	Question	Response
13	Kill functionality – <i>please confirm that your arrangements allow you to cancel unexecuted orders submitted under the following circumstances (Please choose one or more options and list any additional condition in Other)</i>	☐ Upon request of OneChronos ☐ In circumstances where you have submitted erroneous orders ☐ Following a suspension initiated by OneChronos or the relevant National Competent Authority ☐ Other:
14	Change approval and oversight <i>(Please choose one or more options and list any additional functions in Other)</i>	The following functions approve changes to our algorithms, trading systems and control thresholds: ☐ Senior Management ☐ Compliance ☐ Risk ☐ Other:
15	Algorithmic testing	☐ We confirm that any algorithms we deploy have been tested to avoid contributing to or creating disorderly trading conditions ☐ N/A – we do not utilize algorithms to trade
16	Testing environment: <i>please confirm that you are utilizing a testing environment that is separate to the production environment (as specified in Article 7 Delegated Regulation (EU) 2017/589)</i>	☐ Yes – separate testing environment ☐ No – not a separate testing environment. <i>Explanation:</i>

#	Question	Response
17	Technical and functional conformance testing: <i>please confirm that you are performing such testing for algorithms (as specified in Article 6 Delegated Regulation (EU) 2017/589)</i>	☐ Yes – conformance testing is undertaken ☐ No – conformance testing is not undertaken. <i>Explanation:</i>
18	Annual self-assessment: <i>please confirm that you conduct an annual self-assessment of your algorithmic trading systems and controls, and validate it by internal/external audit</i>	☐ Yes – annual self-assessment is conducted. <i>Date of latest self-assessment:</i> ☐ No – annual self-assessment is not conducted. <i>Explanation:</i>
19	Stress Testing: <i>please confirm that you perform regular stress testing of your algorithmic trading systems to verify resilience under extreme market conditions</i>	☐ Yes – stress testing is performed ☐ No – stress testing is not performed. <i>Explanation:</i>
20	Governance Arrangements: Please confirm that your firm maintains formalised governance arrangements for algorithmic trading, ensuring: • clear lines of accountability for development, approval, and updates of algorithms; • effective communication and escalation between trading, risk, and compliance; and • separation of duties between trading and control functions.	☐ Yes ☐ No. <i>Explanation:</i>

C. Subscribers providing Direct Electronic Access (DEA), including Sponsored Access or any sub-delegation of DEA, to their clients.

	Question / Description	Response
21	Please confirm that you do not allow any clients to bypass your own systems and controls.	☐ Clients are not allowed to bypass our systems and controls ☐ Clients are allowed to bypass our systems and controls. <i>Explanation:</i>
22	Please confirm that you do have a due diligence framework in place that covers the requirements under RTS 6 (Article 22(3))	☐ Yes – due diligence framework in place ☐ No – due diligence framework not in place. <i>Explanation:</i>
23	Please confirm the current due diligence arrangements for prospective DEA clients	<i>Explanation:</i>
24	Please confirm that you carry out an annual due diligence assessment of your underlying clients as required under RTS 6 (Article 23)	☐ Yes – annual assessment is carried out ☐ No – annual assessment is not carried out. <i>Explanation:</i>
25	Please confirm that you have a pre-trade control framework and associated thresholds in place for DEA clients	☐ Yes – pre-trade control framework in place ☐ No – pre-trade control framework not in place. <i>Explanation:</i>
26	Please confirm that you have a kill switch in place for DEA clients	☐ Yes – kill switch in place ☐ No – kill switch not in place. <i>Explanation:</i>

D. Marketing Communications Consent

OCX (OneChronos Markets UK Limited and/or OneChronos Markets NL B.V.) may send marketing and informational communications to individuals at your organisation. These communications may include general information about OCX's MTFs in the UK and Europe, descriptions of trading mechanisms, product updates, and other relevant information about OCX's business activities both within the European region and globally. These communications will not include personal recommendations or investment advice (under Directive 2014/65/EU (MiFID II), Commission Delegated Regulation (EU) 2017/565, or the UK MiFID framework).

By completing this onboarding form, the Subscriber confirms that it authorises OCX to send such communications to relevant employees and representatives of the Subscriber who may have an interest in OCX's services. This consent is provided on behalf of the Subscriber and its personnel for the purposes of applicable data protection laws (including the UK GDPR and EU GDPR).

Each individual recipient may opt out of receiving marketing communications at any time by contacting: compliance_europe@onechronos.com

OCX will maintain a record of all individuals who choose to opt out and will ensure no further marketing communications are sent to them.

Confirmation

☐ By ticking this box, the Subscriber confirms that it understands and agrees to the Marketing Communications Consent set out above.

E. Submission Details and Contact Information

Declaration

By signing this questionnaire, you agree to adhere to the requirements published in the Rules, and that new staff to the Subscriber who access the OCX UK and/or OCX EU trading venues, or have compliance, surveillance and/or perform other regulatory functions are provided access to the Rules. By completing this form, you confirm that all information provided is **true and accurate to the best of your knowledge**. Failure to provide complete and accurate responses may delay the onboarding process and, without prejudice to other rights, could result in the termination of any existing subscription.

Subscriber Form Submitted by:	
Position:	
Signature:	
Date:	
Compliance Officer (name and contact details)	
Signature:	
Date:	

OneChronos Use Only

Business approver (Full Name)		Compliance approver (Full Name)	
Date		Date	
Signature		Signature	

Add any additional information on this page where space is unavailable in the form: