



TPH Requirements
Playbook for the
Reopening of the Cboe
Options Exchange
Trading Floor

Version 2.1 (December 8, 2020)

This document is subject to modifications based on legal, government, and public health updates.



Introduction

Cboe Options Exchange (“Cboe”) has created this playbook to outline responsibilities of Trading Permit Holder organizations (“TPH Organizations”) including training and expectation setting for your TPHs and clerks (collectively, “TPHs”) related to their return to Cboe’s trading floor, including actions to be taken prior to their return. This playbook supplements the Notice Cboe distributed on May 26, 2020, entitled Standards of Conduct related to the Reopening of the Cboe Options Trading Floor and COVID-19. Enclosed you will find requirements and protocols that cover:

- Social Distancing
- Disinfecting and Deep Cleaning
- Arrival Check-in and Onsite Health Screening
- Isolation
- Contact Tracing
- Self-Monitoring and Quarantine
- Return to the Workplace

Social Distancing Protocols

The Centers for Disease Control and Prevention (“CDC”) advises that [social distancing](#) is a simple, yet very effective mechanism to decrease the risk of potential infection. In practice this means:

- Staying 6 feet away from others as a normal practice
- Eliminating contact with others, such as handshakes or hugs
- Avoiding touching surfaces touched by others, to the extent feasible
- Avoiding anyone who appears to be sick, or who is coughing or sneezing

The CDC also advises that social distancing is universally applicable and includes, but is not limited to, common areas such as the entrance and exits, lunchroom, bathrooms, hallways, escalators and the trading floor. All TPHs are required to abide by this practice, and Cboe’s office includes signage to reinforce and remind others of the importance of social distancing.

Public Transportation

While not required, we highly recommend that people find alternatives to public transportation.

Elevators and Escalators

TPHs will be directed to use the escalators to access the trading floor. The escalators will have step markings to help visually orient you to the required six feet distancing. Access to the elevators will not be permitted, unless TPHs require an accommodation. Cboe’s Chief Human Resources Officer (CHRO) should be contacted by the Chief Compliance Officer of a TPH if an accommodation is needed.

Bathrooms

To limit the spread of germs and infectious agents on high touch surfaces, only the bathrooms on the 2nd and 4th floors will remain open. The entrance doors to those bathrooms will be propped open. At the entrance of each bathroom, a sign will be posted to denote maximum occupancy. And, to enforce social distancing, stickers will be located on the floors to denote where individuals should stand as they are waiting to utilize the facilities. The number of stalls/urinals will be limited based on proximity within the bathroom.



→ Lunchroom Area

The lunch area on the 4th floor will be open; however, tables will be social distanced and there will be only a limited number of chairs at each table. The Auditorium on the north side is also available. If eating onsite, the TPH may bring his/her lunch to work and store it in a cooler which must be kept with them at their location on the floor, alternatively lunch may be ordered and picked up in the lobby.

Lunch Guidelines

- Eating hours for TPHs will be between 7:30 am to 1:30 pm, and maximum capacity in the 4th floor lounge and Auditorium will be monitored and controlled in accordance with State of Illinois and City of Chicago health guidelines to ensure social distancing is maintained
- Eating anywhere in the building will not be permitted before or after these hours
- The coffee barista station will be closed but there will be an area to refill water bottles
- Chairs will be limited and/or spaced appropriately in the 4th floor lounge. Please do not move chairs either at a table or to another table
- Please review signage for lunchroom etiquette and healthy habits
- Bring a storage bag (e.g., brown paper bag) to store your face mask while eating
- TPHs that do not adhere to these requirements may be asked to exit the building and will not be allowed back on the trading floor for the remainder of the day

Trading Floor

Significant efforts including expanding of the trading floor and recent construction have been completed. Each TPH is expected to stay in their designated area as well as maintain 6 feet or more of distance away from colleagues as well as the following:

- Wear your mask at all times unless drinking a beverage
- Wash your hands throughout the day and/or use hand sanitizer
- No hugs, high fives or secret handshakes
- No meandering or congregating on the trading floor or other spaces outside of the trading floor

Disinfecting and Deep Cleaning

Cboe will be maintaining a clean work environment through implementation of the following:

- Enhanced daily sanitation practices, including cleaning door handles, restrooms, and high-touch surfaces
- Procured third-party cleaning companies to assist with increased cleaning frequency
- Stocked bathrooms with soap and/or hand sanitizer on a more frequent basis

Types of Cleaning

Spraying, or “deep cleaning”, of areas involves spraying mist onto surfaces or objects which are then wiped down with microfiber rags. General disinfecting occurs throughout the day at increased frequency. Deep cleaning will be performed every evening on the trading floor.

To maintain a healthy and clean environment, everyone is expected to abide by the signage displayed throughout the building and practice [CDC healthy habits guidelines](#).

Arrival Check-in and Onsite Health Screening

Before returning to Cboe's trading floor, and to prioritize health and safety of all workers, you are required to take precautions and self-monitor for COVID-19 symptoms. You are required to comply with all federal, State of Illinois and City of Chicago guidelines for the reduction and/or prevention of the spread of COVID-19 and use the [online CDC Self-Checker tool](#) should you have concerns about potential exposure or symptoms.

➔ Do not come to Cboe if any of the following occurs:

- You are experiencing symptoms related to COVID-19 and/or have a temperature of 100.4°F or higher
- You have a reasonable belief that you have or may have been exposed to someone with COVID-19
- The Individual has a family or household member who has been exposed to COVID-19 within the past 14 days, and is suspected of having COVID-19 or has received a positive test result
- A TPH has travelled to a City of Chicago-designated 'color-coded state' or a TPH and/or household member has travelled to a CDC Level 3 or higher destination or an area of higher risk as provided by the Illinois Department of Public Health ("IDPH") (www.dph.illinois.gov/covid19/travel). You are required to follow the City of Chicago travel advisory that was effective as of that day.

The TPH CCO, or designee, is to immediately inform Cboe's CHRO (jbrowning@cboe.com) if any of the above occur. In any of these scenarios, and in addition to CDC guidelines, Cboe will require an individual who suspects COVID exposure, or has a close contact or household member who has tested positive, to also get a PCR swab test during their quarantine period. Please note that testing is ideally 5 days after exposure unless directed otherwise by a physician.

Facial Covering / Face Masks

To gain access to the building and trading floor you will be required to wear a facial covering. The covering must be in accordance with [CDC guidelines](#). The CDC has issued [new guidelines on face masks](#) covering type, how to wear and care for masks.

- Facial covering means a covering made of cloth, fabric or other soft or permeable material without holes that covers the nose and mouth and surrounding areas of the face while securing under the chin.
- This [gaiter](#), and only this brand and type, is allowed due to it being multi-layered and its snug fit
- The following **do not satisfy Cboe's face covering/face mask requirement**:
 - Bandanas
 - A face mask that has ventilation valves, which allow virus particles to escape
 - Face shields as their effectiveness is unknown and under evaluation
- A face covering must always be worn in the Cboe building, except when eating/drinking
- Face covering/mask reuse is acceptable, but it is important to regularly inspect your face covering/mask for dirt or tears. And, when not in use, store your face covering/mask in a storage bag (e.g., brown paper bag)
- If your mask or covering needs to be replaced, please ask your Chief Compliance Officer
- Individuals should dispose of their face covering/mask or covering in a trash container

Building Access

In order to proceed through the check-in process and gain access to the trading floor before the beginning of the trading day, you will need to plan accordingly and allow for enough time. Check-in will start at 7:00 am. Cboe strongly encourages all TPHs to arrive at Cboe prior to 8:00 am to begin the check-in process so you are able to be on the trading floor prior

to the opening of trading. **Regardless of the time you arrive, you will be required to go through the check-in process – no exceptions will be made.**

All trading floor participants will be required to enter the building at the designated north or south entrance:

- **SPX trading crowd** participants will be required to enter through the **north side of the building**
- **All other floor participants** will be required to enter through the **south side of the building**
- Turnstiles will be programmed for your specified entrance and you will not be allowed to enter through another entrance

Upon entering through your designated entrance, there will be a station where you will be provided with hand sanitizer, and a facial covering inspection will be conducted. If your facial covering meets the CDC requirements, you will be permitted to enter one of the designated lanes, where you must comply with the social distancing markers for the health screening process which includes a no-touch temperature check (Masimo TIR-1) and medical screening.

Medical Screening Questions:

Per the CDC, people with COVID-19 have had a [wide range of symptoms](#) reported – ranging from mild symptoms to severe illness. Symptoms may appear **2-14 days after exposure to the virus**. People with these symptoms may have COVID-19:

- Cough
- Fever or Chills
- Shortness of breath or difficulty breathing
- Congestion or runny nose
- Headache
- Muscle pain or body aches
- Sore throat
- New loss of taste or smell
- Fatigue
- Gastrointestinal symptoms like nausea, vomiting or diarrhea

Source: CDC. This list does not include all possible symptoms. The CDC will continue to update this list as they learn more about COVID-19.

If approved for entry, you may proceed to your designated spot on the trading floor using the escalators which will be marked to maintain required social distancing. A TPH will be allowed to leave Cboe's building and re-enter that same day.

➔ If a TPH individual presents either at/prior to arrival or during the day, with any of the following they will be turned away from Cboe:

- A temperature of 100.4°F or higher
- Answers to screening questions that indicate Covid-19 symptom(s)
- A recently confirmed positive Covid-19 test where return to work protocols have not been satisfied
- Individual has been exposed or exposed to someone who has/or may have a positive COVID-19 diagnosis
- Individual has a family or household member who has been exposed to COVID-19 within the past 14 days, is suspected of having COVID-19, or has received a positive test result
- A TPH has travelled to a City of Chicago-designated '[color-coded state](#)', or a TPH and/or household member has travelled to a [CDC Level 3 or higher destination or an area of higher risk as provided by the IDPH \(\[www.dph.illinois.gov/covid19/travel\]\(http://www.dph.illinois.gov/covid19/travel\)\)](#). You are required to follow the City of Chicago travel advisory that was effective as of that date.



In any of the above scenarios, the TPH will be directed to either the Stage 2 room in the north lobby is located outside of the turnstiles (signage will be displayed) or the Stage 2 room in the south lobby is located outside of the turnstiles (signage will be displayed) for additional medical guidance.

The TPH's badge will be deactivated and your TPH Organization and Chief Compliance Officer (CCO) will be informed. An individual will not be permitted to re-enter Cboe until the individual has received negative results of a PCR swab Covid-19 test and the CDC return to work protocols are satisfied.

The TPH CCO, or designee, is required to contact and inform Cboe's CHRO (jbrowning@cboe.com) if their employee is denied access or has been directed to leave Cboe's facility and seek medical attention. In any of these scenarios, and in addition to CDC guidelines, Cboe will require an individual who suspects COVID exposure, or has a close contact or household member who has tested positive, to also get a PCR swab test during their quarantine period. Please note that testing is ideally 5 days after exposure unless directed otherwise by a physician.

Mid-day Medical Screening

All trading floor participants will be required to participate in a mid-day medical screening every day between the hours of 11:30am and 1:30pm at the designated locations referenced below, this does not include the first-floor medical screening locations. The process will be consistent with the morning entrance procedure which includes a no-touch temperature check (Masimo TIR-1) and medical screening (questions are reflected above). The locations for the mid-day screening are as follows:



➔ All trading floor participants will be required to swipe their badge at a designated location to ensure compliance with the mandatory requirement. If you do not participate in the mid-day screening, at one of the designated locations, you will be subject to progressive fines in accordance with Cboe's Trading Conduct and Decorum Policies (see Regulatory Circular 20-039), and may be subject to formal disciplinary action and/or exclusion from the facilities of the Exchange.

If you exhibit a temperature of 100.4°F or higher and/or your answers to the medical screening questions indicate a potential symptom for COVID-19, you will be escorted to a designated medical area where you will be provided a medical packet with further instructions. Your badge will be deactivated and your TPH Organization and Chief Compliance Officer (CCO) and/or designee will be informed. An individual will not be permitted to re-enter Cboe until the individual has received negative results of a PCR swab COVID-19 test and the CDC return to work protocols are satisfied.

End of Day Departure

At the end of day, your departure is expected to be complete by 4:30 pm through the same entrance used on arrival. Additionally, continue to follow social distancing rules and face masks need to remain on until you leave Cboe's building.



Bi-Weekly COVID Testing

- ➔ Every Monday and Thursday, everyone accessing the Trading Floor, even temporarily will be required to participate in an onsite PCR-Swab test as we continue to take every step possible to maintain health and safety for every individual on our trading floor. The onsite testing will be managed by a third party, InHouse Physicians, that has deep expertise in this area. They will provide additional services, beyond testing, to include telemedicine that provides guidance on testing through return to work. There is also a hotline that can be used for any questions for individuals who test positive.
- ➔ The test, a PCR swab test, is administered by swab in each nostril for 10 seconds each side. The swab is inserted approximately one inch deep. A common sensation is watery eyes and/or the urge to sneeze. An individual who has previously tested positive from COVID-19 will be exempt from onsite testing for 90 days from test result, as long as they do not develop symptoms again. If a TPH misses onsite testing while on the floor, they will not be allowed to return to the floor until the next onsite test date. For example, if onsite on a Monday and miss testing, the TPH is not allowed back until Thursday.

In preparation for the onsite COVID test, you will receive a link to complete your initial registration. Alternatively, there is a QR code (to the right) that will also take you to the registration site. Additionally, you will need to set up your access to the patient portal after registration, which will allow you to log in and see your test results. Test results are generally available 48 hours after test administration. If you receive a positive test result, you are to immediately inform your CCO or designee. If you are on the floor when you receive a positive test result you need to leave Cboe facilities immediately.



The onsite COVID testing locations are as follows:

NORTH (SPX)

4th floor registration in front of elevator bank. Then follow signs and arrows to test area.

SOUTH (VIX)

4th floor registration at southwest corner by escalator. Then follow signs and arrows to test area.

Should an individual test positive, the other standard protocols in this playbook will apply.

Contact Tracing

If a TPH presents with suspected or confirmed case of COVID-19, the following contact tracing protocols are required. Cboe expects the CCO of the TPH firm to follow these contact tracing steps and leverage the **Contact Tracing Questionnaire** in the Appendix. If the TPH would like to assign a primary contact within the firm in lieu of the CCO, please contact Cboe's CHRO. Please use the following **CDC definition of 'close contact'** as part of your contact tracing protocol.



Someone who was within 6 feet of an infected person for a cumulative total for 15 minutes or more over a 24-hour period* starting from 2 days before illness onset (or, for asymptomatic patients, 2 days prior to test specimen collection) until the time the person is isolated.

*Individual exposures added together over a 24-hour period (e.g., three 5-minute exposures for a total of 15 minutes). Data are limited, making it difficult to precisely define “close contact”, however 15 cumulative minutes of exposure at a distance of six feet or less can be used as an operational definition for contact investigation. Additional guidance factors can be located on [CDC website under the Appendix and definition of close contact](#).

Investigate: The TPH CCO or assigned primary contact interviews the TPH to identify his/her close contacts at Cboe’s building and on the trading floor and inform Cboe’s CHRO of the results of the interviews. Please see the Appendix for additional tools to assist you in the contact tracing process.

Inform: The TPH CCO or assigned primary contact informs the individual’s close contacts at his/her firm of exposure and provides that information to Cboe’s CHRO. If a close contact is from another firm, Cboe’s CHRO will contact the CCO or assigned primary contact of the other firm. All medical information will be kept strictly confidential to abide by privacy laws.

Track and Follow-Up: The TPH CCO or assigned primary contact conducts follow-up interviews with the TPH and his/her close contacts (within their firm) to track symptoms and to indicate when/if the TPH can return to the workplace after satisfying the return to work protocol. If close contacts are from a different firm, the CHRO will notify the CCO or assigned primary contact of the other firm so they can inform the close contacts to track and follow-up.

The TPH CCO, or designee, is required to contact and inform Cboe’s CHRO (jbrowning@cboe.com) if their employee is suspected of COVID-19 exposure, is exhibiting symptoms and/or is denied access or has been directed to leave Cboe’s facility and seek medical attention. In addition to CDC guidelines, Cboe will require an individual who suspects COVID exposure, or has a close contact or household member who has tested positive, to also get a PCR swab test during their quarantine/isolation period. Please note that testing is ideally 5 days after exposure unless directed otherwise by a physician.

➔ Isolation and Quarantine *(This entire section is new as of 12/8/2020)*

Local public health authorities determine and establish the quarantine options for their jurisdictions.

Quarantine is used to keep someone *who might have been exposed to COVID-19* away from others. Quarantine helps prevent spread of disease that can occur before a person knows they are sick or if they are infected with the virus without feeling symptoms. People in quarantine should stay home, separate themselves from others and monitor their health.

Isolation keeps someone who is infected with the virus away from others, even in their home.

Quarantine Protocols

<p>Who needs to quarantine?</p>	<p>People who have been in close contact with someone who has COVID-19—excluding people who have had COVID-19 within the past 3 months.</p> <p>People who have tested positive for COVID-19 do not need to quarantine or get tested again for up to 3 months as long as they do not develop symptoms again. People who develop symptoms again within 3 months of their first bout of COVID-19 may need to be tested again if there is no other cause identified for their symptoms.</p> <p>What counts as close contact?</p> <ul style="list-style-type: none"> • You were within 6 feet of someone who has COVID-19 for a total of 15 minutes or more • You provided care at home to someone who is sick with COVID-19 • You had direct physical contact with the person (hugged or kissed them) • You shared eating or drinking utensils • They sneezed, coughed, or somehow got respiratory droplets on you
<p>Steps to take</p>	<p>Stay home and monitor your health</p> <ul style="list-style-type: none"> • Stay home for 14 days after your last contact with a person who has COVID-19. • Watch for fever (100.4°F), cough, shortness of breath, or other symptoms of COVID-19 • If possible, stay away from others, especially people who are at higher risk for getting very sick from COVID-19
<p>Options to reduce quarantine</p>	<p>CDC now recommends two additional options for how long quarantine should last. Based on local availability of viral testing, for people without symptoms quarantine can end:</p> <ul style="list-style-type: none"> • On day 10 without testing and If no symptoms have been reported during daily monitoring • On day 7 after receiving a negative test result; the test may be taken within 48 hours before the time of planned quarantine discontinuation (e.g., in anticipation of testing delays), but quarantine cannot be discontinued earlier than after Day 7 <p>After stopping quarantine, people should:</p> <ul style="list-style-type: none"> • Watch for symptoms until 14 days after exposure • If they have symptoms, immediately self-isolate and contact their TPH CCO or designee • Wear a mask, stay at least 6 feet from others, wash their hands, avoid crowds, and take other steps to prevent the spread of COVID-19. <p>CDC continues to endorse quarantine for 14 days and recognizes that any quarantine shorter than 14 days balances reduced burden against a small possibility of spreading the virus. CDC will continue to evaluate new information and update recommendations as needed</p>

Isolation Protocols

Who needs to isolate?	People who have COVID-19 <ul style="list-style-type: none"> • People who have symptoms of COVID-19 and are able to recover at home • People who have no symptoms (are asymptomatic) but have tested positive for infection with SARS-CoV-2
Steps to take	Stay home except to get medical care <ul style="list-style-type: none"> • Monitor your symptoms. If you have an emergency warning sign (including trouble breathing), seek emergency medical care immediately • Stay in a separate room from other household members, if possible • Use a separate bathroom, if possible • Avoid contact with other members of the household and pets • Don't share personal household items, like cups, towels, and utensils • Wear a mask when around other people, if you are able to

Isolation/Quarantine Scenarios

Scenario	TPH Actions	Resolution Actions
<p>Individual or household member travels to Level 3 or higher CDC designated location</p> <p>OR</p> <p>Individual travels outside Illinois to a City of Chicago designated color-coded state</p> <p>OR</p> <p>Individual travels to an area of higher risk as provided by the IDPH</p>	<p>If TPH firm elects to replace individual with a substitute, then TPH firm must:</p> <ul style="list-style-type: none"> • Ensure that substitute meets all requirements for access to Cboe facilities (i.e., fingerprinting is complete, access card received and activated, etc.) 	<p>TPH CCO or designee</p> <ul style="list-style-type: none"> • Confirm TPH vacation/travel dates, reason for travel to orange state and adherence to new color-coded state system inclusive of receipt of negative COVID-19 test result when returning from an orange state. • Comply with advisory recommendations for Level 3 or higher CDC designated location. <p>Individual</p> <ul style="list-style-type: none"> • Provide days of vacation/ to TPH CCO or designee and adhere to new guidelines by the City of Chicago for the color-coded state system. Individual is to abide by all advisories and if a test is taken in accordance with orange state guidelines. The individual must carry a copy of test result. • Comply with advisory recommendations for Level 3 or higher CDC designated locations.

Scenario	TPH Actions	Resolution Actions
<p>Confirmed Positive COVID-19 Diagnosis</p>	<p>TPH CCO calls Cboe CHRO to inform them of positive COVID-19 diagnosis</p> <p>If TPH firm elects to replace individual with a substitute, then TPH firm must:</p> <ul style="list-style-type: none"> Ensure that substitute meets all requirements for access to Cboe facilities (i.e., fingerprinting is complete, access card received and activated, etc.) 	<p><u>TPH CCO or designee</u> Monitors individual's adherence to CDC guidelines and manages return to work protocol</p> <p>Email Cboe CHRO with a certification that the COVID-19+ individual can return to work per CDC guidelines</p> <p><u>Individual</u> Adhere to CDC guidelines, keep CCO updated on condition, and comply with return to work protocol</p>
<p>Individual identified as being in close contact (<6 ft) for prolonged periods (>15 minutes) to a COVID-19+ individual</p>	<p>If TPH firm elects to replace individual with a substitute, then TPH firm must:</p> <ul style="list-style-type: none"> Ensure that substitute meets all requirements for access to Cboe facilities (i.e., fingerprinting is complete, access card received and activated, etc.) <p>All trading floor personnel who are not close contacts should self-monitor for symptoms</p>	<p><u>TPH CCO or designee</u> Monitors individual's adherence to CDC guidelines and manages return to work protocol</p> <p><u>Individual</u> Adhere to CDC guidelines.</p>
<p>Individual Fails Onsite Health Screening (Arrival & Mid-Day)</p>	<p>If TPH firm elects to replace individual with a substitute, then TPH firm must:</p> <ul style="list-style-type: none"> Ensure that substitute meets all requirements for access to Cboe facilities (i.e., fingerprinting is complete, access card received and activated, etc.) 	<p><u>TPH CCO or designee</u> Monitors individual's adherence to CDC guidelines and oversees return to work protocol</p> <p>CCO interviews individual for any potential CDC defined close contacts in event individual receives positive COVID-19 diagnosis</p> <p><u>Individual</u> Adhere to CDC guidelines, keep CCO updated on condition, and comply with return to work protocol</p>
<p>Individual Becomes Sick After Check-In</p>	<p>If TPH firm elects to replace individual with a substitute, then TPH firm must:</p> <ul style="list-style-type: none"> Ensure that substitute meets all requirements for access to Cboe facilities (i.e., fingerprinting is complete, access card received and activated, etc.) Inform substitute that they can report to floor as soon as individual that has become sick leaves. 	<p><u>TPH CCO or designee</u> Monitors individual's adherence to CDC guidelines and manages CDC return to work protocol</p> <p><u>Individual</u> Adhere to CDC guidelines, keep CCO updated on condition, and comply with return to work protocol</p>

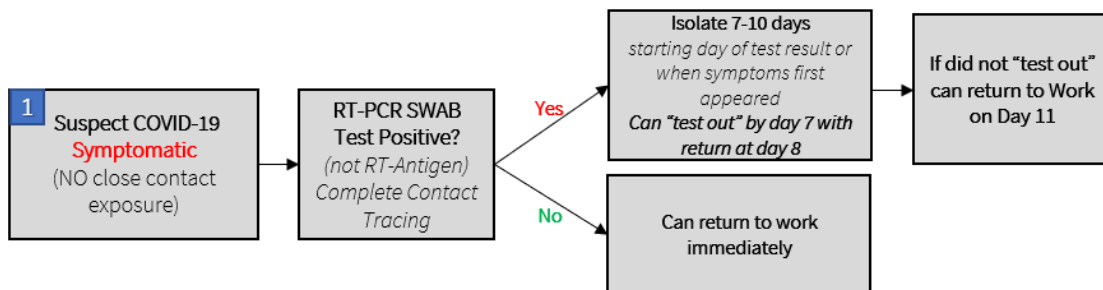
Return to Work - Duration and Precautions

While the CDC has updated certain return to work protocols as outlined below, the CDC also states that local public health authorities – such as the Chicago Department of Public Health – “make the final decisions about how long quarantine should last”. In any of the following isolation scenarios, and in addition to CDC guidelines, Cboe will require an individual who suspects COVID exposure, or has a close contact or household member who has tested positive, to also get a COVID-19 PCR swab test during their quarantine period. Please note that testing is ideally within 5 days of exposure or unless directed otherwise by a physician.

Most people with COVID -19	<ul style="list-style-type: none"> After receiving your positive Rapid Test (RT)-PCR test (“swab test”) isolation and precautions can generally be discontinued 10 days after symptom onset and resolution of fever for at least 24 hours, without the use of fever-reducing medications, and with improvement of other symptoms.
COVID-19 Positive People with Severe Illness	<ul style="list-style-type: none"> Limited number of persons may produce replication-competent virus beyond 10 days that may warrant extending duration of isolation and precautions for up to 20 days after symptom onset; consider consultation with infection control medical experts/personal physician before return to work.
People who never develop symptoms	<ul style="list-style-type: none"> Isolation and other precautions can be discontinued 10 days after the date of their first positive RT-PCR test for SARS-CoV-2 RNA
People who are close contact to someone who is COVID-19 positive	<ul style="list-style-type: none"> After receiving your RT-PCR test, stay home for 14 days after your last contact, or from date of positive test result with a person who has COVID-19 Watch for fever (100.4°F), cough, shortness of breath, or <u>other symptoms</u> of COVID-19 If possible, stay away from others, especially people who are at <u>higher risk</u>

Return to Work Scenarios

○ Symptom Onset
 ○ Symptom Onset/ Testing same day
 ○ Test Date
 ◇ Test Result
 ○ “Test Out” RTW Date
 ○ RTW Date
 → Not On Floor



Example: Positive Test

David starts experiencing COVID symptoms on Oct 3 and gets tested same day

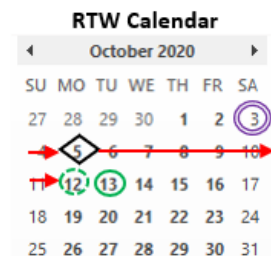
David does not return to the floor while waiting for test results

He receives a positive test result on Oct 5

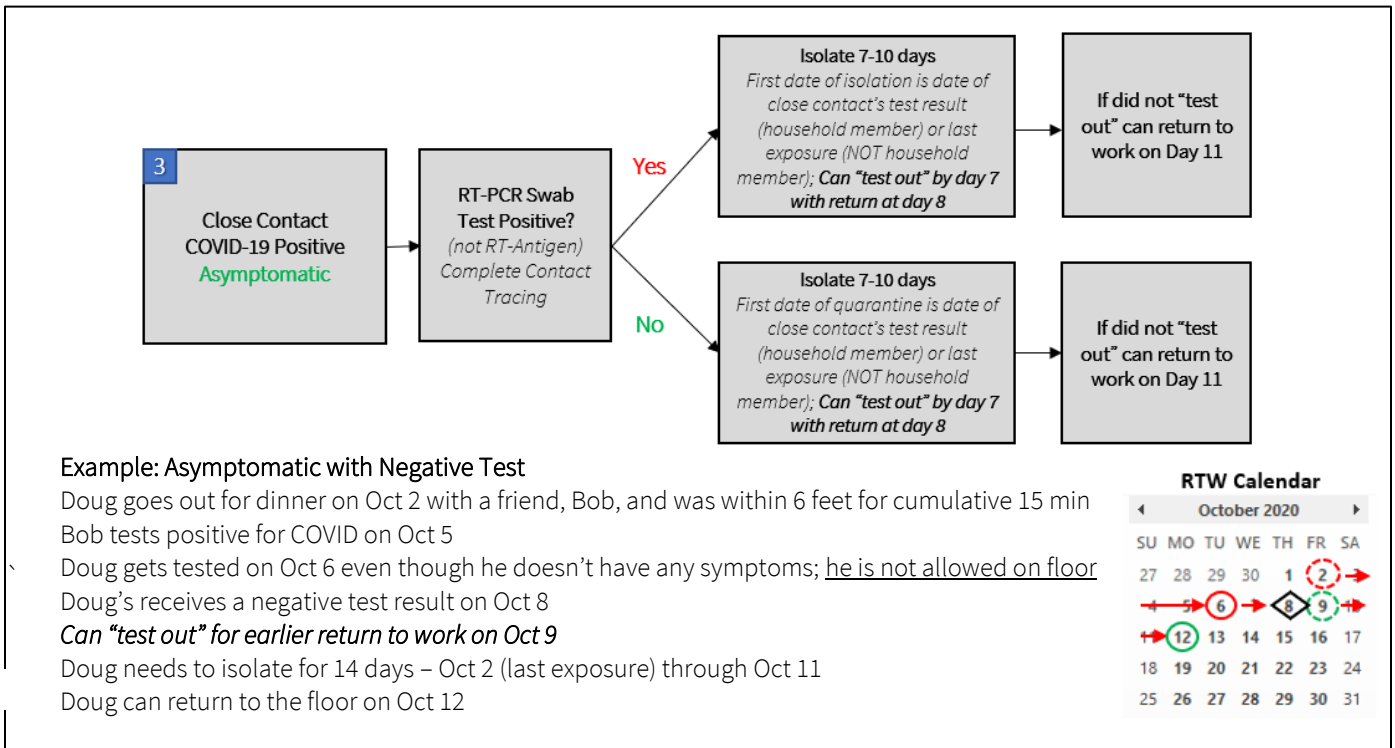
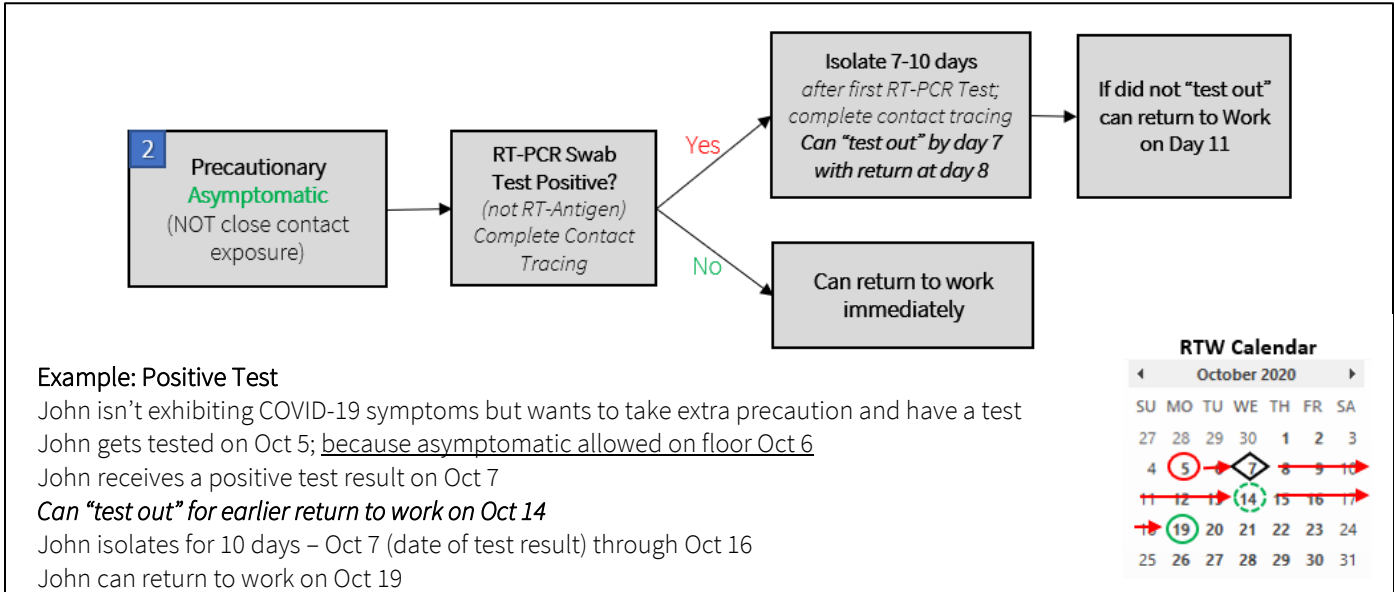
Can “test out” for earlier return to work on Oct 12

If no “test out” David isolates for 10 days - Oct 3 (first date of symptoms) through Oct 12

David can return to work on Oct 13

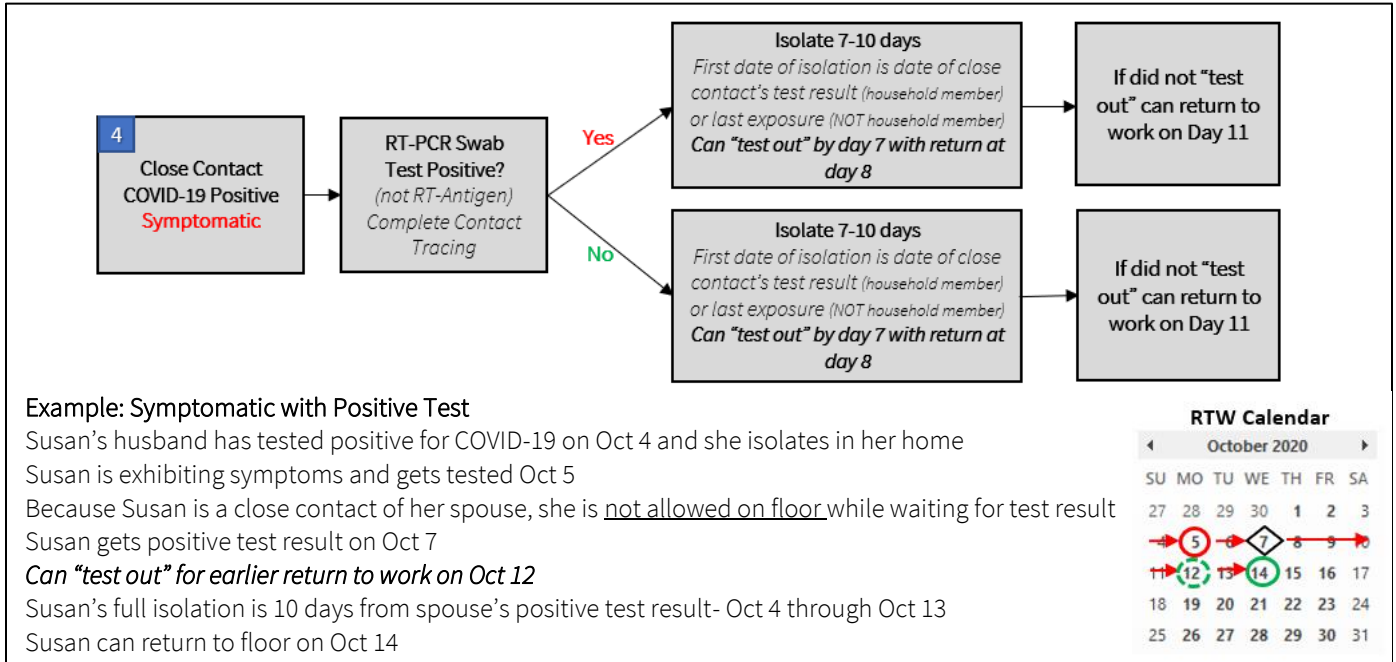


Return to Work Scenarios



Return to Work Scenarios

○ Symptom Onset
 ○ Symptom Onset/ Testing same day
 ○ Test Date
 ◇ Test Result
 ○ "Test Out" RTW Date
 ○ RTW Date
 → Not On Floor



If there are any questions with regards to these requirements, please contact your Cboe derivatives coverage representative at NADerivsCoverage@cboe.com

APPENDIX: Frequently Asked Questions

TESTING/ONSITE COVID TEST

Q: Who made the decision to order the COVID tests?

A: The decision was made by Cboe as an additional safety protocol and in the interest of the health and safety of the trading floor community, and not by the City of Chicago or State of Illinois health department

Q: What testing does the CDC recommend?

A: CDC does NOT recommend that employers use [antibody tests](#) to determine which employees can work. Antibody tests check a blood sample for **past infection** with SARS-CoV-2, the virus that causes COVID-19. **CDC does not yet know if people who recover from COVID-19 can get infected again.** [Viral tests](#) check a respiratory sample (such as swabs of the inside of the nose) for **current infection** with SARS-CoV-2.

Q: What company is administering the tests?

A: InHouse Physicians. We were assisted by Mercer our benefits broker, in identifying a vendor that had a stellar reputation across multiple fronts. InHouse Physicians is providing these same services for McDonald's, Sony, Abbott, Labs and municipality of New York City.

Q: Can you confirm the exact name of the test the floor traders will be taking?

A: The test is a PCR- Swab test. This test is the nasal swab that is then sent to a lab for analysis. It is not the rapid antigen test, nor is it the other rapid test that is analyzed in 15 minutes)

Q: Would Cboe consider testing once a week rather than twice a week?

A: Currently, we are commencing with twice-a-week testing to increase the likelihood of capturing any positive cases. With the current extremely high positivity rate, we will maintain this biweekly schedule for the foreseeable future. We will continue to monitor the current state to evaluate any potential changes to our current commitment to biweekly testing.

Q: Do these protocols apply to everyone, even those who may infrequently access the floor?

A: These protocols apply to everyone accessing the floor.

Q: What are the testing plans/considerations with respect to vendors and tech support that will not be accessing the floor on a consistent basis?

A: If someone is accessing the floor, they will be held to the same protocols.

Q: If someone is not scheduled to be on the floor on the day of testing, can the person return to the floor in between actual testing days or do they have to wait until the next testing date?

A: The testing process is rolling and intended to capture any potential positive COVID cases. If an individual is not scheduled to be onsite during a testing day, they can return to the floor and would be expected to get tested on the next first testing date that they would be on the floor. We will be conducting ongoing monitoring of testing and individuals as it is core to our focus on safety and health for individuals on the floor. **A pattern and practice of missing test dates may result in further action by the exchange.**

**Q: What if a positive test is received, with or without symptoms, can it be challenged?**

A: Cboe will only be relying on the results from this provider. And from that will follow the Cboe/CDC guidelines on return to work. InHouse Physicians (IHP) has been providing these services to multiple organizations including McDonald's, Sony, Abbott Labs and New York City. If someone tests positive, IHP also provides full services including telemedicine through full return to work management. There will also be a hotline for people who test positive for any questions they may have.

Q: What is the cycle threshold Cboe is using to determine a positive test?

A: 45 cycles

Q: When and how will individuals who have been tested be alerted to results?

A: Each individual TPH will receive an email with their test results approximately 48 hours post-test date. There may be times when the results may take longer due to how many tests are being processed as COVID spikes have been occurring.

Q: If one of the current floor staff was out of office (not COVID related) and they needed to bring in a substitute to fill in – would the sub need to do anything from the COVID testing perspective prior to accessing the floor, or would they just have to go through our protocols for the days that they were accessing our facility?

A: No, the substitute does not need to get a test prior to accessing the floor. They do have to follow all the other safety and health protocols such as entry and mid-day screening, following 6 feet social distancing and wear a mask in accordance with Cboe's facial covering guidelines.

Q: How will testing results be shared to firms?

A: Each TPH that receives a test will be able to access their test results online and then share with appropriate personnel at their firm. Cboe's CHRO, Jen Browning, will also have access to these results.

Q: If a TPH tests positive but then tests negative the next 3 days in a row is the TPH still out the 14-day period?

A: If someone receives a positive test through IHP they will be out for the CDC recommended number of days dependent on whether or not they are asymptomatic or symptomatic. There is not an option to 'test out' of quarantining once a TPH receives a positive test result.

Q: Can you explain further how the CBOE will ensure testing participant's medical privacy if they were to test positive? How will CBOE ensure the TPH's HIPAA rights are protected?

A: Neither the TPH nor Cboe are a HIPAA covered entity. However, all medical records are encrypted and/or password protected in keeping with how we manage medical privacy for our employees and have used the same protocols for all TPHs.

Q: Theoretically if someone tests positive, and is asymptomatic they sit out their 2 weeks, but will that same person have to sit out again if they test positive a month or two later, again asymptotically?

A: No due to CDC guidelines a prior confirmed COVID case within last 3 months will not need to sit out. Currently awaiting medical guidance on how long (looks like 3 months) someone may be exempt from test. This is why it's critical that information be shared with Cboe's CHRO in order to track all cases accordingly.

Q: What is the cost of a Covid test?

A: The cost is all-inclusive and a flat \$150 per test per person.



Q: If a Covid test result is inconclusive, is the TPH charged?

A: No, the TPH is not charged for an inconclusive test.

Q: If firms can obtain a vendor to conduct the same PCR testing at a better rate, could we organize our own testing and provide Cboe with the vendor emailed results?

A: No, Cboe will only be using InHouse Physicians as the sole testing organization. InHouse Physicians will also be managing other services including Cboe's requirement to notify the Department of Public Health for every positive result and is another reason why we need to maintain one vendor.

Q: Will the PCR testing firm submit the \$150/test cost for insurance reimbursement (re: CARES Act) on a TPH's behalf, or will TPHs be required to process such paperwork themselves?

A: Since the TPHs are not Cboe employees, the TPH will need to manage these details by contacting their Benefits Broker or contact person for your medical plan. Currently, Cboe is finalizing the process to inform each TPH of the name and number of tests per person for billing. This information and/or the email notification of a test completion without results is another option for each TPH to discuss with their broker and/or medical plan contact person.

Q: Are the healthcare providers themselves being tested?

A: Yes, they are also tested on a regular basis.

MID DAY SCREENING

Q: Why do I have to get a temp check between 11:30-1:30pm if I go to lunch at that time.

A: This is a requirement from the State of Illinois that applies to our business.

Q: Where is the mid-day screening locations?

A: For the SPX pit there is abundant signage and arrows on the floor indicating the mid-day screening location, as well as for the VIX and RUT pits.

Q: What happens if I honestly forget to go get a temp check, is there a 1st time warning or is a fine automatic?

A: Cboe may consider circumstances related to a first-time honest oversight. However, the mid-day screening is a requirement and subsequent failures to participate will result in progressive fines, leading to a one-day inactivation of the individual's badge.

Q: What happens if my badge doesn't read even though I went to the temp check?

A: An indicator light on the card readers changes from red to green when a card swipe is successfully registered. Please be sure to wait for the green light after swiping and alert the screener if the reader appears to malfunction.



GENERAL PROTOCOL QUESTIONS

Q: Why is a person who was in close contact with a Covid positive individual supposed to get a test since they are already required to quarantine for 14 days? I don't see this in the CDC guidelines which you refer us to.

A: This has been a Cboe operating protocol that has not been specifically outlined in the playbook. It has been added to the current version of the playbook that we posted to the portal. The intent is to continue with our conservative approach and ensure that we take every step to ensure health and safety of people on the floor.

Q: What is the process for validating close contacts in the event two parties disagree as to whether they had close contact?

A: Cboe is following the CDC guidance on the questions that need to be asked for contact tracing and has consistently provided those questions to the TPH CCO or designee who is accountable for completing that contact tracing. Cboe will take the results of that contact tracing and leverage for decision making purposes. If additional information comes to bear, we will consider that information and this could include a formal attestation. With that, the safety and health of the individuals on the floor is the primary guiding principle and Cboe will continue to take a conservative approach.

Q: If an individual has tested negative after a confirmed exposure, would Cboe be willing or able to shorten the quarantine/lock out period if the individual obtains a second negative test result a few days later?

A: No, we will continue to hold to the CDC guidelines that were also evaluated by Cboe's medical team and outlined in the playbook.

Q: In the event the medical screening protocol sends TPH home incorrectly, what will be Cboe's procedure?

A: We have taken multiple steps to outline protocol details and ensure the communication and training behind them runs efficiently and accurately. Should there ever be a concern contact your Coverage team.

Q: Will Cboe employees now be restricted to one side of the floor?

A: Cboe staff limits the number of individuals permitted to access both north and south sides of the floor. Going forward, staff will limit their contact to one side or the other as much as possible.

Q: I heard Chicago issued a Stay at Home Order starting Monday. How will this affect our personnel going down to the floor?

A: Currently, it doesn't impact Cboe. We are classified as an essential business. We will continue to closely monitor for any potential changes.

Q: Whom should we be turning to for quick but authorized/official answers on other playbook related questions as they arise?

A: Please contact Jordan Newmark (jnewmark@cboe.com), and copy Jen Browning.

TRAVEL RESTRICTIONS

Q: Does the new City of Chicago Travel amendment with color coded states apply to essential workers?

A: Yes. The details can be found [here](#). There is also a very descriptive FAQ that we recommend each TPH review.

Q: Can I get a COVID test if I travelled to a red state to avoid quarantine?

A: No, if you travel to a red state, you automatically are required to quarantine.

Q: For someone who lives in a border state, can you confirm that the order does not apply and they can continue going to the floor?

A: The City of Chicago Order applies to neighboring states, and that is how Cboe is interpreting it. However, there is an exception for “essential workers”. Please note that the Order expressly provides that this exception is *not* available for non-work travel.

Q: For non-essential travel to a border state, are traders expected to follow the color-coded guidelines?

A: Cboe is relying on the City of Chicago’s Order and its labeling of all states as Red, Orange or Yellow, which includes neighboring states. Admittedly, the City’s Order is not entirely clear. While we do not know exactly what was intended by the statement that “neighboring states will be reviewed on a case by case basis,” it is very possible that this reference modifies and clarifies the specific criteria and rolling statistics by which all states are designated. There is no indication in the Order that neighboring states are exempt from the Order, and Cboe will continue to operate under the assumption that they are – which is the cautious approach we have continued to adopt. If we get any further clarity, we will of course apprise everyone

Q: Are there any requirements for travel to a CDC Level 2 country?

A: At this time, no specific requirements in the Playbook for CDC Level 2 destinations, as there are for CDC Level 3 or higher destinations.

CONTACT TRACING

Q: What is Contact tracing?

A: Contact tracing has been used for decades by state and local health departments to slow or stop the spread of infectious diseases. Contact tracing slows the spread of COVID-19 by:

- Letting people know they may have been exposed to COVID-19 and should monitor their health for signs and [symptoms of COVID-19](#)
- Helping people who may have been exposed to COVID-19 get tested
- Asking people to [self-isolate](#) if they have COVID-19 or [self-quarantine](#) if they are a [close contact](#) of someone with COVID-19

Q: Who is considered a close contact to someone with COVID-19?

A: For COVID-19, a [close contact](#) is anyone who was within 6 feet of an infected person for a total of 15 minutes or more. An infected person can spread COVID-19 starting 48 hours (or 2 days) before the person has any symptoms or tests positive for COVID-19.

**Q: Am I considered a close contact if I was wearing a mask?**

A: Yes, you are still considered a [close contact](#) even if you were wearing a mask while you were around someone with COVID-19. Masks are meant to protect other people in case you are infected, and not to protect you from becoming infected.

Q: If I am a close contact, will I be tested for COVID-19?

A: If you have been in [close contact](#) with someone who has COVID-19, you should be tested, even if you do not have symptoms of COVID-19. While you are waiting for your COVID-19 test result, stay home away from others ([self-quarantine](#)) and monitor your health [for symptoms of COVID-19](#) to protect your friends, family, and others from possibly getting COVID-19.

- If your **test is positive**, you should continue to stay home and [self-isolate](#) away from others and monitor your health. If you have symptoms of COVID-19 and they worsen or become severe, seek emergency medical care. Severe symptoms include trouble breathing, persistent pain or pressure in the chest, confusion, inability to wake or stay awake, or bluish lips or face.
- If your **test is negative** and you **don't have symptoms**, you should continue to stay home and [self-quarantine](#) away from others for 14 days after your last exposure to COVID-19 and follow all recommendations from the health department. This is important because symptoms can appear up to 14 days after you've been exposed and are infected. A negative result before the end of your quarantine period does not rule out possible infection. Additionally, you do not need a repeat test unless you develop symptoms, or if you require a test to return to work.
- If your **test is negative** and you **have symptoms**, you should continue to self-quarantine away from others for 14 days after your last exposure to COVID-19 and follow all recommendations from the health department. Additional medical consultation and a second test may be needed if your symptoms do not improve.

Q: What will happen during contact tracing if I am diagnosed with COVID-19?

A: If you are diagnosed with COVID-19, someone will call you to check on your health, discuss who you have been around and ask where you spent time while you may have been able to spread COVID-19 to others. You will also be asked to continue to stay at home and [self-isolate](#), away from others.

- Self-isolation means staying at home in a specific room away from other people and [pets](#), and using a separate bathroom, if possible.
- Self-isolation helps slow the spread of COVID-19 and can help protect the health of your family, friends, neighbors, and others you may come in contact.

Watch for or monitor your [symptoms of COVID-19](#). If your symptoms worsen or become severe, you should seek medical care.

Q: What will happen during contact tracing if I have been around someone with COVID-19?

A: If you were around someone who has been diagnosed with COVID-19, someone from the health department may call you to let you know that you may have been exposed to COVID-19. Stay home and away from others for 14 days ([self-quarantine](#)) after your last contact with that person. "Self-quarantine" means staying home, away from others and monitoring your health.

- If you need to be around other people or animals in or outside of the home, wear a mask. This will help protect the people around you.


Monitor your health and watch for [symptoms of COVID-19](#). Remember, symptoms may appear 2-14 days after you were exposed to COVID-19. If your symptoms worsen or become severe, seek medical care. [Severe symptoms](#) include trouble breathing, persistent pain or pressure in the chest, new confusion, inability to wake or stay awake, or bluish lips or face.

Contact Tracing Questionnaire

The following questions should be asked of each suspected COVID-19 case as well as those who test positive. The answers to these questions should be shared with the CHRO of Cboe.

Contact Tracing Questionnaire			
1. Are you experiencing any COVID-19 Symptoms?	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
2. What symptoms have you been experiencing? (Describe below)			
3. What date did you first start experiencing symptoms?	<input type="text"/>	<input type="text"/>	<input type="text"/> (Date)
4. Do you have a household member who is suspected of having COVID-19?	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
5. Has a household member been tested?	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
6. What date did your household member get tested?	<input type="text"/>	<input type="text"/>	<input type="text"/> (Date)
7. What type of test did your household member receive? RT-Antigen, RT-PCR (15 min), RT-PCR (Swab)			
8. Has your household member taken any follow-up COVID tests?	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
9. If your household member had a follow-up COVID test, what type?			
10. What was the date of your household member's follow-up COVID test?	<input type="text"/>	<input type="text"/>	<input type="text"/> (Date)
11. Have you come into close contact of anyone who is not a household member who is suspected of having COVID-19?	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
12. When was the last time (date) you were with this close contact?	<input type="text"/>	<input type="text"/>	<input type="text"/> (Date)
13. Did your close contact get a COVID-19 test?	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
14. What was the date your close contact received COVID-19 test results?	<input type="text"/>	<input type="text"/>	<input type="text"/> (Date)
15. What was the result of your close contact's test result?	<input type="checkbox"/>	Pos	<input type="checkbox"/> Neg
16. Have you taken a COVID test?	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
17. What was the date of your test?	<input type="text"/>	<input type="text"/>	<input type="text"/> (Date)
18. What type of test did you receive? RT-Antigen, RT-PCR (15 min), RT-PCR (Swab)			
19. Have you had any follow-up COVID tests? RT-Antigen, RT PCR (15 min), RT-PCR (Swab)	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
20. If you've had a follow-up COVID test, what type? RT-Antigen, RT-PCR (15 min), RT-PCR (Swab)			
21. What was the date of your follow-up COVID test?	<input type="text"/>	<input type="text"/>	<input type="text"/> (Date)
22. Were there any close contacts you've had going back to two days before you started experiencing symptoms?	<input type="checkbox"/>	Yes	<input type="checkbox"/> No
23. If experiencing symptoms, please list the names of the people and their employers who were close contacts going back to the two days prior to onset of symptoms. List below.			
24. If you were not experiencing symptoms, who were your close contacts for the past 10 days? (On the floor, lunchroom, restroom, outside building, etc.) List Below.			
25. When was your last day on the floor?	<input type="text"/>	<input type="text"/>	<input type="text"/> (Date)
26. Does this person stay on one place on the floor? If float, what are the other areas in addition to assigned location? List here.	<input type="checkbox"/>	Yes	<input type="checkbox"/> No

Based on answers to questions above, additional questions may be asked.

Version	Change Synopsis	Date of Change
1.1	Public transportation (pg. 2), Lunch guidelines, refill water bottles (pg. 3), Thermometer brand (pg. 5), Expected departure time (pg. 5)	6/2/2020
1.2	Hot Spot travel restriction -CDC/City of Chicago (pg. 6-7)	6/10/2020
1.3	TPH CCO alternate designate (pg. 6)	6/22/2020
1.4	Lunch guidelines and lunch hours (pg. 3)	6/29/2020
1.5	Disinfecting and Deep Cleaning (pg. 3)	7/7/2020
1.6	Leave and re-enter guidelines (pg. 5)	7/14/2020
1.7	Expanded lunchroom hours (pg. 3), Updated sections for Hot Spot (Arrival, pg. 4), CDC Facial Covering/Face Mask (pg. 4), Events that require notification of Cboe CHRO (Arrival, pg. 4, Denied Cboe Access, pg. 5, Contract Tracing, pg. 6), Close contact definition (pg. 6)	10/22/2020
1.8	Specific gaiter brand allowed (pg. 4), New Mid-Day Medical Screen (pg. 5-6); Return to Work Protocols and Scenarios (pg. 8-10), FAQs -CDC (pg. 11 -12), Contact Tracing Questionnaire (pg. 13)	11/10/2020
1.9	COVID-19 PCR Swab test requirement (multiple pages) Onsite Testing (pg.6)	11/13/2020
2.0	Updated Isolation and FAQs	11/23/2020
2.1	Changes indicated by  Lunchroom Update (pg. 3); Annual Check-in/Onsite Health Screen (Clarification on Travel Advisories form IDPH/CDC) (pg. 4/5). Mid-Day Medical Screen (Consequences for missed screen) (pg. 6); Bi-Weekly COVID onsite testing (pg. 7) ; Isolation/Quarantine (Whole new section based on updated CDC Guidance) (pg. 8-10); Return to Work Scenarios (All updated based on new CDC guidance for potential “test out” earlier return to work) (pg. 12-14). Updated FAQ (in red) (pg. 15)	12/8/2020