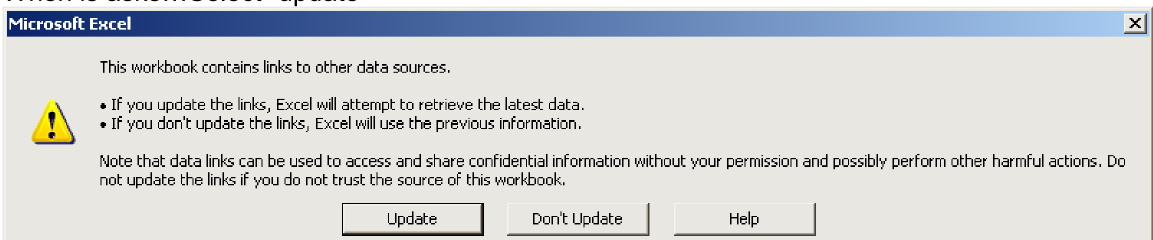
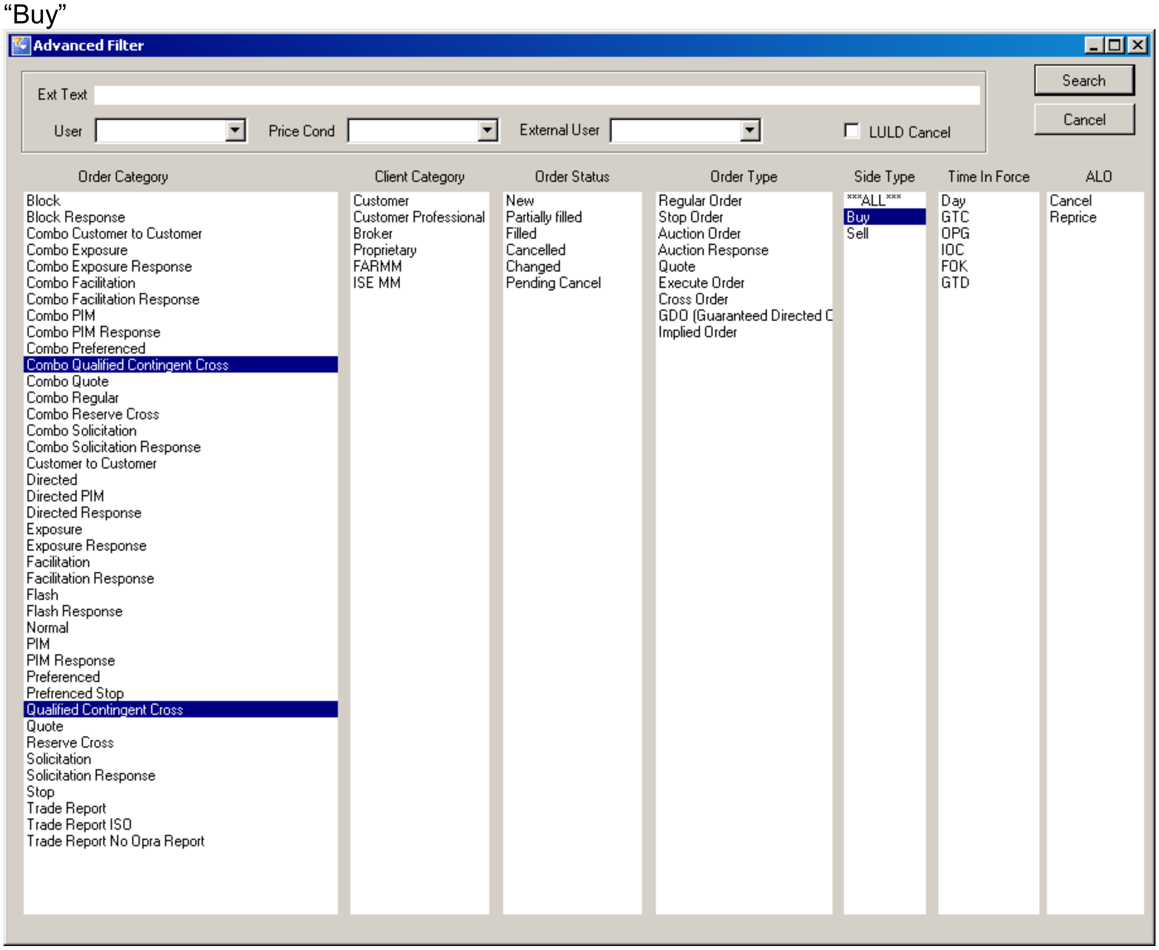
Last Updated 1/2014

Procedure

1) Bring up the QCC Spreadsheet. It is located at: "L:\QCC busts and adjusts\QCC.xlsx"
2) When is asks…Select “update”

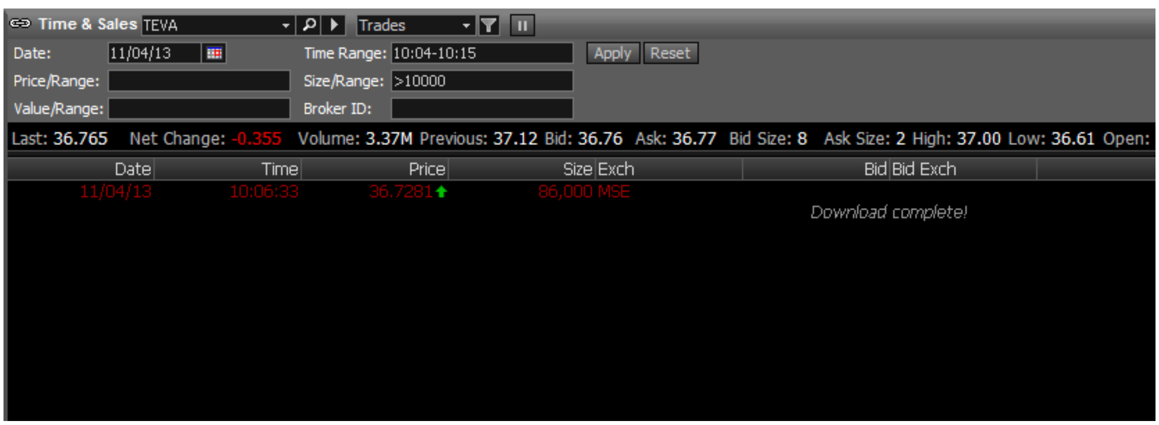


3) Highlight columns A & C, right click and select “unhide” and column B will appear.
4) Select a column heading from a prior day. Copy it and then paste it to a free space below. These are the columns you need all others can be removed.
5) Go to MPT/ Order Status and select the “All” button and then go to “advanced search”
6) Select “Combo Qualified Contingent Cross,” “Qualified Contingent Cross” and Side Type “Buy”

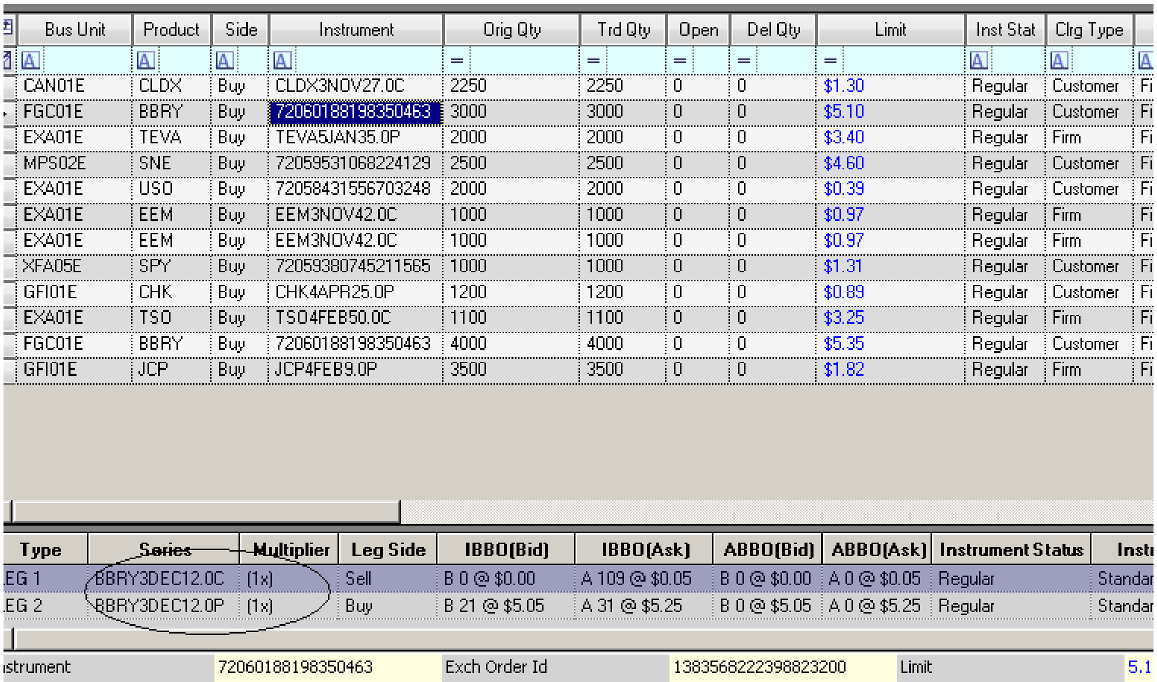


7) Highlight copy and paste these in the spread sheet. Past them starting at Column B. There is a VLOOKUP in place that will provide the full name.
8) Delete the column header that displays with a MPT cut and pastes.

9) NOTE: At this time three is a bug where AMR orders appear. The say “Normal” in the Order Category. This should be deleted.
10) Clean up the columns. Copy and paste the single legs from Column E to C. Do this one at a time.
11) Delete columns up to volume. Do this by highlighting, right clicking and delete “Shift cells Left.”
12) Continue until the Order cat is populated with the proper QCC or Cat.
13) Leave Venue, On Ticket? and Details blank for now.
14) For Time, reformat by highlighting, right click, format cells, time and then HH:MM:SS: AM/PM setting. Make sure it is sorted earliest to latest.
15) Make you have “Stock Details” column selected. If it’s populated with any details then it considered covered. Stock should be printed within minutes of option execution
16) Save the spreadsheet periodically.
17) Under column heading “On Ticket?” put a “Y” if there is details displayed. Put a “N” if not. You will need to speak to the firm/Trader that put up the QCC and find the Shares and Price.
18) MPT also has an Alert to notify you when a QCC goes up without QCC Stock details. It is called “QCC No Stock”
19) NOTE: TFS is the only firm that puts QCC info in the “Free Text field” and not in Stock Details. Use MPT/Trades, find the execution and if populated Surveillance has deemed this acceptable. If not populated you need to speak to the firm/trader.
20) NOTE: EXANE is the firm that consistently does not populate there Stock details but there are others. They normally put up prints on the Midwest (MSE)
21) Before calling the firm/trader, use Market Q to see if you can locate the large stock print. Select Time and Sales, populate the Equity symbol, select the date, select the filer and choose “trades.” Select the time Frame and select ‘>”1000 or 10000” to narrow down the search. Contact the firm to verify this is their QCC stock print. Enter this information in the “Details column” of the spread sheet



22) To clean up column A, right click the A cell in the previous night work. Select copy, then past in the A column cell, and the full name will populate. Grab the bottom right corner of the cell and drag it down until all the names populate.
23) For column “C” you need to account for QCC sides. Using MPT/ Order Status select each Combo QCC and add the sides. In this case there is 2 sides so adjust the “D” column so that it says 6000 from 3000. If it had 1x by 3x you would make it 12000.etc. Do this for each combo QCC.

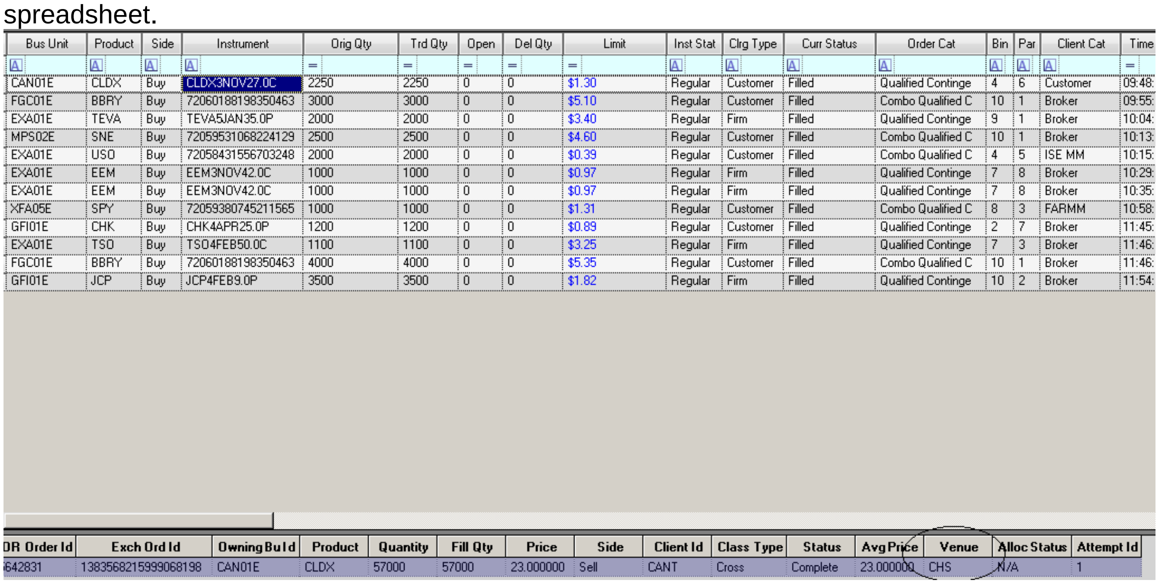


Bus Unit	Product	Side	Instrument	Orig Qty	Trd Qty	Open	Del Qty	Limit	Inst Stat	Clrg Type	Fi
CAN01E	CLDX	Buy	CLDX3NOV27.0C	2250	2250	0	0	$1.30	Regular	Customer	Fi
FGC01E	BBRY	Buy	72060188198350463	3000	3000	0	0	$5.10	Regular	Customer	Fi
EXA01E	TEVA	Buy	TEVA5JAN35.0P	2000	2000	0	0	$3.40	Regular	Firm	Fi
MPS02E	SNE	Buy	72059531068224129	2500	2500	0	0	$4.60	Regular	Customer	Fi
EXA01E	USO	Buy	72058431556703248	2000	2000	0	0	$0.39	Regular	Customer	Fi
EXA01E	EEM	Buy	EEM3NOV42.0C	1000	1000	0	0	$0.97	Regular	Firm	Fi
EXA01E	EEM	Buy	EEM3NOV42.0C	1000	1000	0	0	$0.97	Regular	Firm	Fi
XFA05E	SPY	Buy	72059380745211565	1000	1000	0	0	$1.31	Regular	Customer	Fi
GFI01E	CHK	Buy	CHK4APR25.0P	1200	1200	0	0	$0.89	Regular	Customer	Fi
EXA01E	TSO	Buy	TSO4FEB50.0C	1100	1100	0	0	$3.25	Regular	Firm	Fi
FGC01E	BBRY	Buy	72060188198350463	4000	4000	0	0	$5.35	Regular	Customer	Fi
GFI01E	JCP	Buy	JCP4FEB9.0P	3500	3500	0	0	$1.82	Regular	Firm	Fi

Type	Series	Multiplier	Leg Side	IBBO(Bid)	IBBO(Ask)	ABBO(Bid)	ABBO(Ask)	Instrument Status	Instr
EG 1	BBRY3DEC12.0C	(1x)	Sell	B 0 @ $0.00	A 109 @ $0.05	B 0 @ $0.00	A 0 @ $0.05	Regular	Standar
EG 2	BBRY3DEC12.0P	(1x)	Buy	B 21 @ $5.05	A 31 @ $5.25	B 0 @ $5.05	A 0 @ $5.25	Regular	Standar

nstrument	72060188198350463	Exch Order Id	1383568222398823200	Limit	5.1

24) Under the Venue column on the spread sheet, click on each one to see if they executed directly with the venue from PrecISE. This traded with Cheevers.
CHV= Cheevers, LIB=Libucki and FOG=Fog. Note this in the Venue column on the spreadsheet.

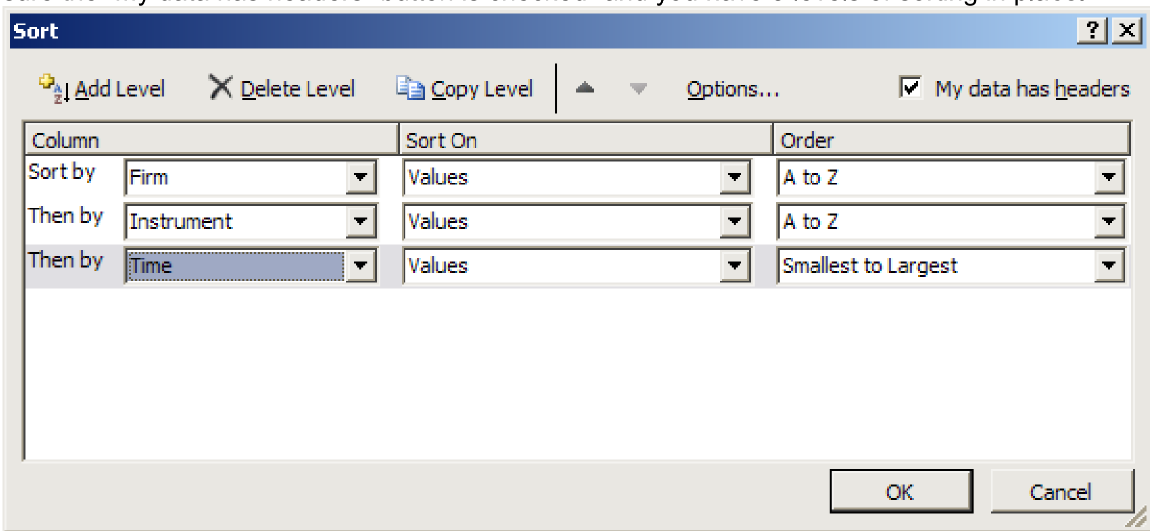


Bus Unit	Product	Side	Instrument	Orig Qty	Trd Qty	Open	Del Qty	Limit	Inst Stat	Clrg Type	Curr Status	Order Cat	Bin	Par	Client Cat	Time
CAN01E	CLDX	Buy	CLDX3NOV27.0C	2250	2250	0	0	$1.30	Regular	Customer	Filled	Qualified Continge	4	6	Customer	09:48:
FGC01E	BBRY	Buy	72060188198350463	3000	3000	0	0	$5.10	Regular	Customer	Filled	Combo Qualified C	10	1	Broker	09:55:
EXA01E	TEVA	Buy	TEVA5JAN35.0P	2000	2000	0	0	$3.40	Regular	Firm	Filled	Qualified Continge	9	1	Broker	10:04:
MPS02E	SNE	Buy	72059531068224129	2500	2500	0	0	$4.60	Regular	Customer	Filled	Combo Qualified C	10	1	Broker	10:13:
EXA01E	USO	Buy	72058431556703248	2000	2000	0	0	$0.39	Regular	Customer	Filled	Combo Qualified C	4	5	ISE MM	10:15:
EXA01E	EEM	Buy	EEM3NOV42.0C	1000	1000	0	0	$0.97	Regular	Firm	Filled	Qualified Continge	7	8	Broker	10:29:
EXA01E	EEM	Buy	EEM3NOV42.0C	1000	1000	0	0	$0.97	Regular	Firm	Filled	Qualified Continge	7	8	Broker	10:35:
XFA05E	SPY	Buy	72059380745211565	1000	1000	0	0	$1.31	Regular	Customer	Filled	Combo Qualified C	8	3	FARMM	10:58:
GFI01E	CHK	Buy	CHK4APR25.0P	1200	1200	0	0	$0.89	Regular	Customer	Filled	Qualified Continge	2	7	Broker	11:45:
EXA01E	TSO	Buy	TSO4FEB50.0C	1100	1100	0	0	$3.25	Regular	Firm	Filled	Qualified Continge	7	3	Broker	11:46:
FGC01E	BBRY	Buy	72060188198350463	4000	4000	0	0	$5.35	Regular	Customer	Filled	Combo Qualified C	10	1	Broker	11:46:
GFI01E	JCP	Buy	JCP4FEB9.0P	3500	3500	0	0	$1.82	Regular	Firm	Filled	Qualified Continge	10	2	Broker	11:54:

DR Order Id	Exch Ord Id	Owning BuId	Product	Quantity	Fill Qty	Price	Side	Client Id	Class Type	Status	Avg Price	Venue	Alloc Status	Attempt Id
642831	1383568215999068198	CAN01E	CLDX	57000	57000	23.000000	Sell	CANT	Cross	Complete	23.000000	CHS	N/A	1

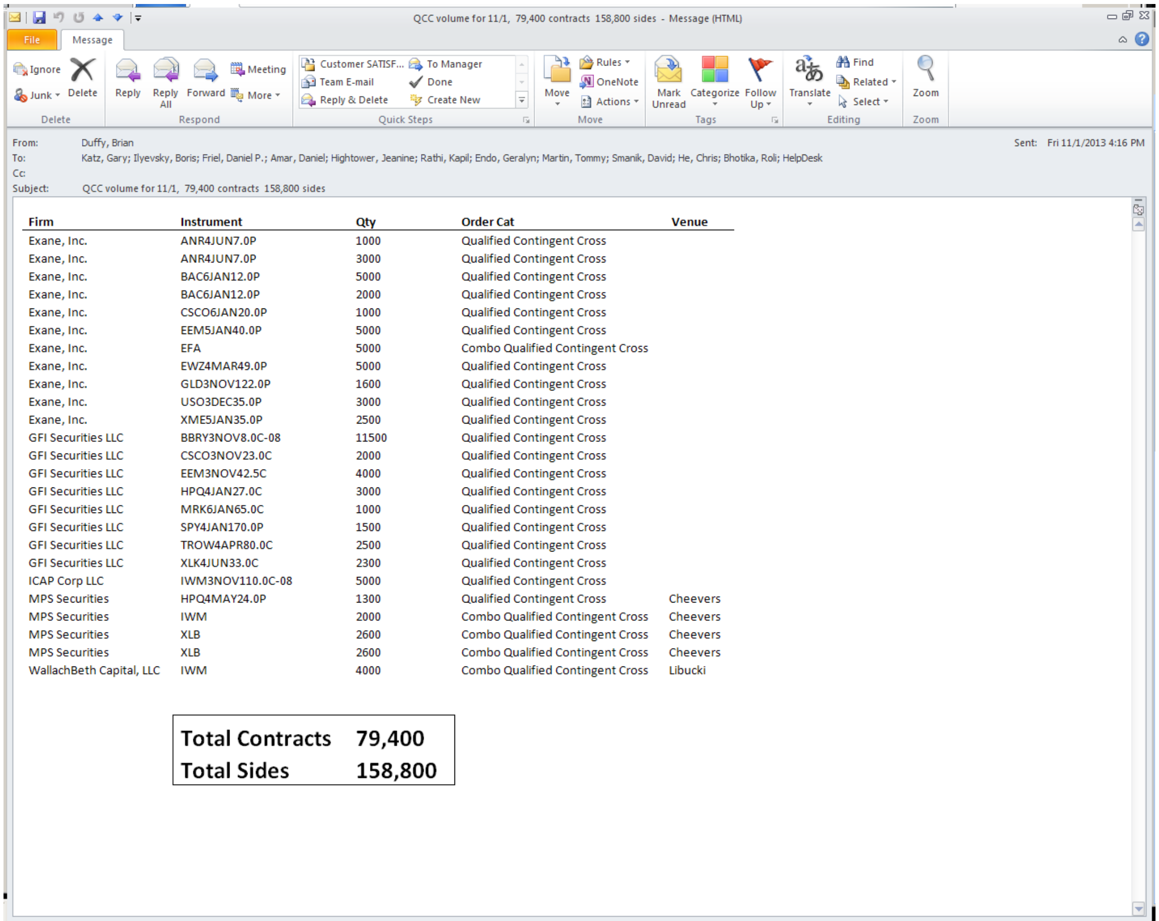
25) NOTE: Be aware of any QCC busts or reductions and delete or reduce them on the spreadsheet.
26) Continue to check throughout the day. To narrow down the search consider selecting the time frame button. This will reduce the chance of time-outs on high volume days.
27) Save the spreadsheet periodically
28) Continue this until 4:15PM ET. At this time the market will be closed and will need to send the recap to Management and Surveillance.
29) Select Column B at the top of the spreadsheet, right click and select “hide.”
30) Select the quantity column then select “Sum”

31) Copy the Total Contracts and Total sides box from the prior day, right click “Copy” then 2 spaces under the Instrument, right click and paste. There is a formula in place that will read the sum and total the “sides as well.
32) In the “Qty” column, the sum total, highlight it and select Font = white. The sum will be there but hidden. It is captured in the Total Contract and Total Sides box.
33) In the spreadsheet highlight all 8 columns and right click to sort. Select custom sort. Make sure the “My data has headers” button is checked” and you have 3 levels of sorting in place.



34) When sending the 1st mail address it to:
Katz, Gary <GKatz@ise.com>; Ilyevsky, Boris <BIlyevsky@ise.com>; Friel, Daniel P. <DFriel@ise.com>; Amar, Daniel <DAmar@ise.com>; Hightower, Jeanine <JHightower@ise.com>; Rathi, Kapil <KRathi@ise.com>; Endo, Geralyn <GEndo@ise.com>; Martin, Tommy <TMartin@ise.com>; Smanik, David <DSmanik@ise.com>; He, Chris <CHe@ise.com>; Bhotika, Roli <RBhotika@ise.com>; HelpDesk Helpdesk@ise.com

35) The finished product should look like this: You will need to do some formatting of columns.
36) Make sure you change the subject heading with the correct date, contracts and sides.
37) NOTE: The “Stock details, On Ticket? and Time” are not on the Management mail. But are needed for Surveillance. It is easiest to do both at the same time and then send it out separately.
38) Verify all information
39) Send.



QCC volume for 11/1, 79,400 contracts 158,800 sides - Message (HTML)

From: Duffy, Brian
Sent: Fri 11/1/2013 4:16 PM
To: Katz, Gary; Ilyevsky, Boris; Friel, Daniel P.; Amar, Daniel; Hightower, Jeanine; Rathi, Kapil; Endo, Geralyn; Martin, Tommy; Smanik, David; He, Chris; Bhotika, Roli; HelpDesk
Cc:
Subject: QCC volume for 11/1, 79,400 contracts 158,800 sides

Firm	Instrument	Qty	Order Cat	Venue
Exane, Inc.	ANR4JUN7.0P	1000	Qualified Contingent Cross	
Exane, Inc.	ANR4JUN7.0P	3000	Qualified Contingent Cross	
Exane, Inc.	BAC6JAN12.0P	5000	Qualified Contingent Cross	
Exane, Inc.	BAC6JAN12.0P	2000	Qualified Contingent Cross	
Exane, Inc.	CSCO6JAN20.0P	1000	Qualified Contingent Cross	
Exane, Inc.	EEM5JAN40.0P	5000	Qualified Contingent Cross	
Exane, Inc.	EFA	5000	Combo Qualified Contingent Cross	
Exane, Inc.	EWZ4MAR49.0P	5000	Qualified Contingent Cross	
Exane, Inc.	GLD3NOV122.0P	1600	Qualified Contingent Cross	
Exane, Inc.	USO3DEC35.0P	3000	Qualified Contingent Cross	
Exane, Inc.	XME5JAN35.0P	2500	Qualified Contingent Cross	
GFI Securities LLC	BBRY3NOV8.0C-08	11500	Qualified Contingent Cross	
GFI Securities LLC	CSCO3NOV23.0C	2000	Qualified Contingent Cross	
GFI Securities LLC	EEM3NOV42.5C	4000	Qualified Contingent Cross	
GFI Securities LLC	HPQ4JAN27.0C	3000	Qualified Contingent Cross	
GFI Securities LLC	MRK6JAN65.0C	1000	Qualified Contingent Cross	
GFI Securities LLC	SPY4JAN170.0P	1500	Qualified Contingent Cross	
GFI Securities LLC	TROW4APR80.0C	2500	Qualified Contingent Cross	
GFI Securities LLC	XLK4JUN33.0C	2300	Qualified Contingent Cross	
ICAP Corp LLC	IWM3NOV110.0C-08	5000	Qualified Contingent Cross	
MPS Securities	HPQ4MAY24.0P	1300	Qualified Contingent Cross	Cheevers
MPS Securities	IWM	2000	Combo Qualified Contingent Cross	Cheevers
MPS Securities	XLB	2600	Combo Qualified Contingent Cross	Cheevers
MPS Securities	XLB	2600	Combo Qualified Contingent Cross	Cheevers
WallachBeth Capital, LLC	IWM	4000	Combo Qualified Contingent Cross	Libucki

Total Contracts	**79,400**
Total Sides	**158,800**