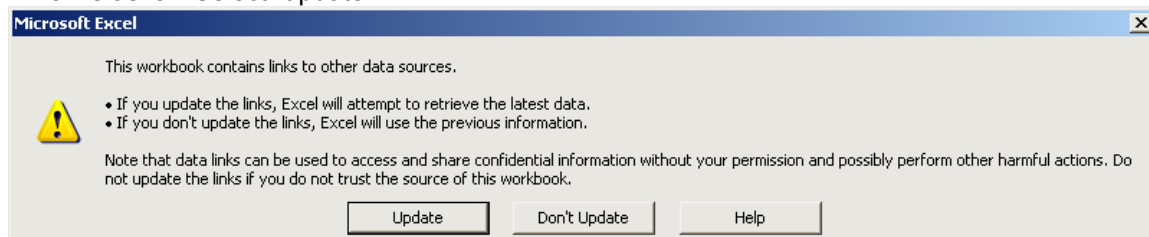
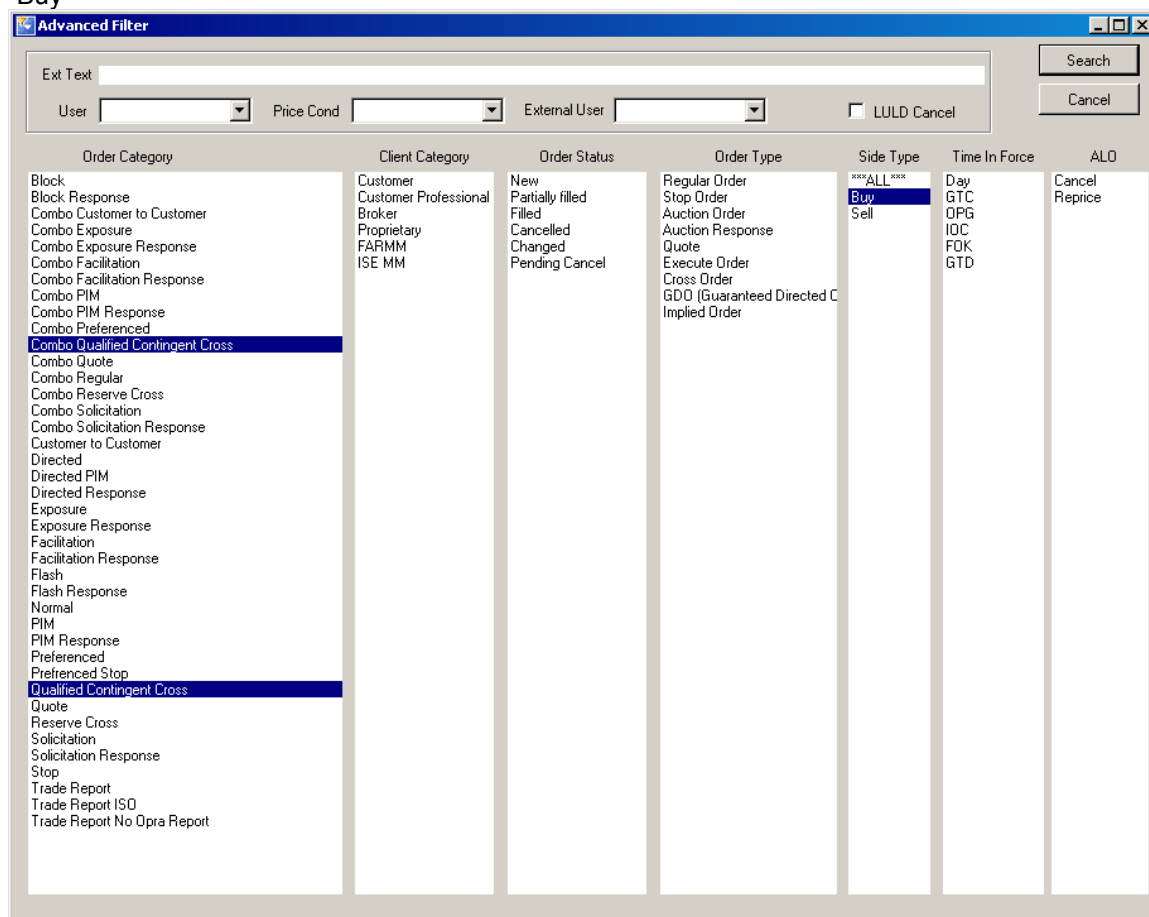


Procedure

- 1) Bring up the QCC Spreadsheet. It is located at: "L:\QCC busts and adjusts\QCC.xlsx"
- 2) When it 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 there is a bug where AMR orders appear. They 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 sure you have "Stock Details" column selected. If it's populated with any details then it is 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 are 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 their 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 filter 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 spreadsheet

Time & Sales TEVA Trades

Date: 11/04/13 Time Range: 10:04-10:15 Apply Reset

Price/Range: Size/Range: >10000

Value/Range: Broker ID:

Last: 36.765 Net Change: -0.355 Volume: 3.37M Previous: 37.12 Bid: 36.76 Ask: 36.77 Bid Size: 8 Ask Size: 2 High: 37.00 Low: 36.61 Open:

| Date | Time | Price | Size Exch | Bid Bid Exch |
|----------|----------|----------|------------|--------------|
| 11/04/13 | 10:06:33 | 36.7281↑ | 86,000 MSE | |

Download complete!

- 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 | |
|----------|---------|------|-------------------|----------|---------|------|---------|--------|-----------|-----------|----|
| 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 | TSD | Buy | TSD4FEB50.0C | 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 | Inst |
|------|---------------|------------|----------|---------------|----------------|--------------|--------------|-------------------|---------|
| 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 |

| | | | | | |
|------------|-------------------|---------------|---------------------|-------|-----|
| Instrument | 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.

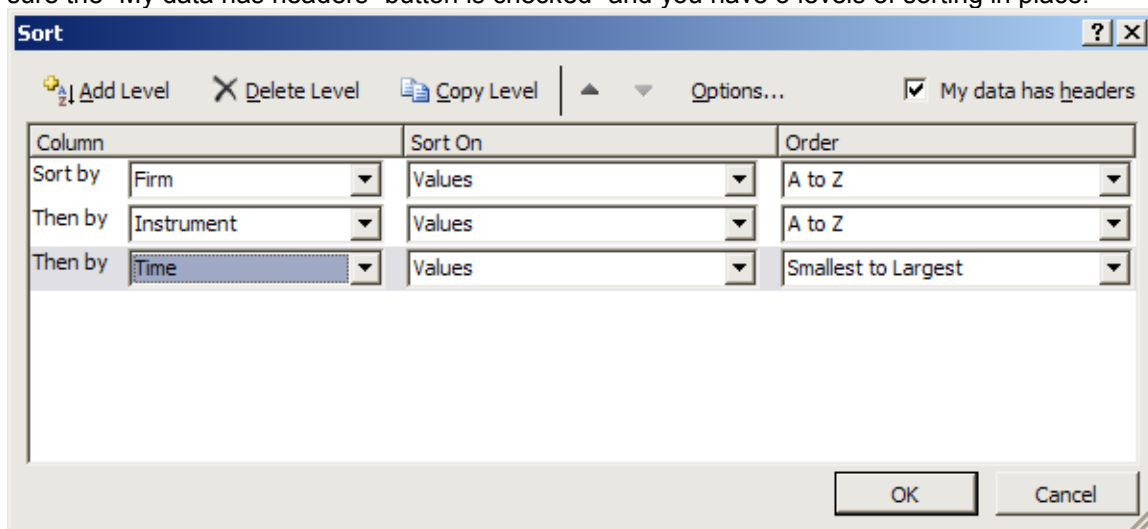
CHV= Cheevers, LIB=Libucki and FOG=Fog. Note this in the Venue column on the spreadsheet.

| 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 Conting | 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 Conting | 9 | 1 | Broker | 10:04 |
| MPS02E | SNE | Buy | 72059531068224129 | 2500 | 2500 | 0 | 0 | \$4.60 | Regular | Customer | Filled | Qualified Conting | 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 Conting | 7 | 8 | Broker | 10:29 |
| EXA01E | EEM | Buy | EEM3NOV42.0C | 1000 | 1000 | 0 | 0 | \$0.97 | Regular | Firm | Filled | Qualified Conting | 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 Conting | 2 | 7 | Broker | 11:45 |
| EXA01E | TSD | Buy | TSD4FEB50.0C | 1100 | 1100 | 0 | 0 | \$3.25 | Regular | Firm | Filled | Qualified Conting | 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 Conting | 10 | 2 | Broker | 11:54 |

| DR Order Id | Exch Ord Id | Owning Bu Id | Product | Quantity | Fill Qty | Price | Side | Client Id | Class Type | Status | Avg Price | Venue | Alloc Status | Attempt Id |
|-------------|---------------------|--------------|---------|----------|----------|-----------|------|-----------|------------|----------|-----------|-------|--------------|------------|
| 642831 | 1383568215993068198 | 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 2nd mail address it to:
Amar, Daniel <DAmar@ise.com>; Essafi, Khalid <KEssafi@ise.com>; Fitzsimmons, Mollie <MFitzsimmons@ise.com>; Rathi, Kapil <KRathi@ise.com>; Hightower, Jeanine <JHightower@ise.com>; Endo, Geralyn <GEndo@ise.com>; *MktOpsReminder Group <MktOpsReminderGroup@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
- 37) NOTE: The "Total Contracts, Total Sides and Time" are not on the Surveillance mail. It is easiest to do both at the same time and then send it out separately.
- 38) Click on a cell in the mail. At the very top there is a design button and above that it a Table Tools header in yellow. Select Design and then the 3rd box on blue to produce an easy to read recap like the one below.
- 39) Select Verify all information
- 40) Send.

QCC details 11/1/2013 - Message (HTML)

File Message

Ignore Delete Reply Reply All Forward Meeting Customer SATISF... To Manager Team E-mail Done Reply & Delete Create New Move OneNote Rules Mark Unread Categorize Find Translate Related Select Zoom

Delete Respond Quick Steps Move Actions Follow Up Tags Editing Zoom

From: Duffy, Brian Sent: Fri 11/1/2013 4:16 PM
 To: Amar, Daniel; Essafi, Khalid; Fitzsimmons, Mollie; Rathj, Kapil; Hightower, Jeanine; Endo, GERALYN; *MktOpsReminder Group
 Cc:
 Subject: QCC details 11/1/2013

| Firm | Instrument | Qty | Order Cat | Venue | On Ticket? | Details |
|--------------------------|------------------|-------|----------------------------------|----------|------------|--------------------|
| Exane, Inc. | ANR4JUN7.0P | 1000 | Qualified Contingent Cross | | n | 36,000 at 7.42 |
| Exane, Inc. | ANR4JUN7.0P | 3000 | Qualified Contingent Cross | | n | 108,000 at 7.42 |
| Exane, Inc. | BAC6JAN12.0P | 5000 | Qualified Contingent Cross | | n | 140,000 13.96 |
| Exane, Inc. | BAC6JAN12.0P | 2000 | Qualified Contingent Cross | | n | 56,000 at 13.96 |
| Exane, Inc. | CSC06JAN20.0P | 1000 | Qualified Contingent Cross | | n | 36,000 at 22.53 |
| Exane, Inc. | EEM5JAN40.0P | 5000 | Qualified Contingent Cross | | n | 195,000 at 42.2974 |
| Exane, Inc. | EFA | 5000 | Combo Qualified Contingent Cross | | n | 15,000 at 65.45 |
| Exane, Inc. | EWZ4MAR49.0P | 5000 | Qualified Contingent Cross | | n | 245,000 at 49.4308 |
| Exane, Inc. | GLD3NOV122.0P | 1600 | Qualified Contingent Cross | | y | |
| Exane, Inc. | USO3DEC35.0P | 3000 | Qualified Contingent Cross | | n | 180,000 at 34.6667 |
| Exane, Inc. | XME5JAN35.0P | 2500 | Qualified Contingent Cross | | n | 80,000 at 39.3312 |
| GFI Securities LLC | BBRY3NOV8.0C-08 | 11500 | Qualified Contingent Cross | | y | |
| GFI Securities LLC | CSC03NOV23.0C | 2000 | Qualified Contingent Cross | | y | |
| GFI Securities LLC | EEM3NOV42.5C | 4000 | Qualified Contingent Cross | | y | |
| GFI Securities LLC | HPQ4JAN27.0C | 3000 | Qualified Contingent Cross | | y | |
| GFI Securities LLC | MRK6JAN65.0C | 1000 | Qualified Contingent Cross | | y | |
| GFI Securities LLC | SPY4JAN170.0P | 1500 | Qualified Contingent Cross | | y | |
| GFI Securities LLC | TROW4APR80.0C | 2500 | Qualified Contingent Cross | | y | |
| GFI Securities LLC | XLK4JUN33.0C | 2300 | Qualified Contingent Cross | | y | |
| ICAP Corp LLC | IWM3NOV110.0C-08 | 5000 | Qualified Contingent Cross | | y | |
| MPS Securities | HPQ4MAY24.0P | 1300 | Qualified Contingent Cross | Cheevers | y | |
| MPS Securities | IWM | 2000 | Combo Qualified Contingent Cross | Cheevers | y | |
| MPS Securities | XLB | 2600 | Combo Qualified Contingent Cross | Cheevers | y | |
| MPS Securities | XLB | 2600 | Combo Qualified Contingent Cross | Cheevers | y | |
| WallachBeth Capital, LLC | IWM | 4000 | Combo Qualified Contingent Cross | Libucki | y | |