IN THE UNITED STATES DISTRICT COURT
FOR THE SOUTHERN DISTRICT OF TEXAS

COMMODITY FUTURES	)	
TRADING COMMISSION,	)	Case No. 4:18-cv-00260
	)	
	)	
Plaintiff,	)	JURY DEMANDED
	)	
v.	)	
	)	
KRISHNA MOHAN,	)	
	)	
Defendant.	)	

COMPLAINT FOR INJUNCTIVE RELIEF,
CIVIL MONETARY PENALTIES, AND OTHER RELIEF

Plaintiff Commodity Futures Trading Commission ("CFTC") alleges as follows:

I.   SUMMARY

1.   From at least November 25, 2013 to December 17, 2013 (the "Relevant Period"),

defendant Krishna Mohan ("Mohan") engaged in a manipulative and deceptive scheme while

placing orders for and trading futures contracts on at least two registered entities. In furtherance

of the scheme, Mohan repeatedly engaged in manipulative or deceptive acts and practices by

"spoofing" (bidding or offering with the intent to cancel the bid or offer before execution). On

tens of thousands of occasions during the Relevant Period, Mohan placed orders to buy or sell

futures contracts that he intended to cancel before execution at the time the orders were placed.

In doing so, Mohan intentionally or recklessly sent false signals of increased supply or demand

designed to trick market participants into executing against the orders he wanted filled.

2.   By virtue of this conduct, as further alleged herein, Mohan engaged in acts and

practices that violated Sections 4c(a)(5)(C) and 6(c)(1) of the Commodity Exchange Act ("Act"),

7 U.S.C. §§ 6c(a)(5)(C), 9(1) (2012), and CFTC Regulation ("Regulation") 180.1(a)(1) and (3), 17 C.F.R. § 180.1(a)(1), (3) (2017).

3.   The CFTC brings this action pursuant to Section 6c of the Act, 7 U.S.C. § 13a-1 (2012), to enjoin Mohan's violative acts and practices and to compel Mohan's compliance with the Act and Regulation. In addition, the CFTC seeks civil monetary penalties and such other relief, including but not limited to disgorgement and trading and registration prohibitions, as this Court deems necessary or appropriate.

II.   JURISDICTION AND VENUE

4.   This Court has jurisdiction over this action under 28 U.S.C. § 1331 (2012) (federal question jurisdiction) and 28 U.S.C. § 1345 (2012), which provides that district courts have original jurisdiction over civil actions commenced by the United States or by any agency expressly authorized to sue by Act of Congress. Section 6c(a) of the Act, 7 U.S.C. § 13a-1(a) (2012), authorizes the CFTC to seek injunctive relief in any proper district court of the United States against any person whenever it shall appear to the CFTC that such person has engaged, is engaging, or is about to engage in any act or practice constituting a violation of any provision of the Act or any rule, regulation, or order thereunder.

5.   Venue properly lies with this Court pursuant to Section 6c(e) of the Act, because Mohan transacted business in the Southern District of Texas, and acts and practices in violation of the Act and Regulation occurred in this District.

III.   PARTIES

6.   Plaintiff **Commodity Futures Trading Commission** is the independent federal regulatory agency charged by Congress with the administration and enforcement of the Act and

Regulations promulgated thereunder. The CFTC is headquartered at 1155 21st Street, NW, Washington, DC 20581.

7.   Defendant **Krishna Mohan** is an individual with a last known address in New York City, New York. From approximately August 2010 to March 26, 2014, Mohan was employed by a proprietary trading firm (the "Trading Firm") as a quantitative trader. Mohan has never been registered with the CFTC.

IV.   OTHER RELEVANT PARTIES

8.   The **Chicago Board of Trade** ("CBOT") is a commodity exchange located at 141 W. Jackson Boulevard, Chicago, Illinois 60604. CBOT is registered with the CFTC as a designated contract market.

9.   The **Chicago Mercantile Exchange** ("CME") is a commodity exchange located at 20 S. Wacker Street, Chicago, Illinois 60606. CME is registered with the CFTC as a designated contract market and a swap execution facility.

10.   **CME Group Inc.** ("CME Group") is a Delaware corporation with its principal place of business in Chicago, Illinois. CME Group is the holding company that owns and operates the CBOT and CME.

V.   FACTS

A. Futures Trading Background

11.   A futures contract is an agreement to purchase or sell a financial instrument or physical commodity for delivery or cash settlement in the future at a specified price. A futures contract traded on an exchange has standard, non-negotiable contract specifications.

12.   The E-mini Dow ($5) futures contract ("E-mini Dow contract") is traded on CBOT. There are four E-mini Dow contract months: March, June, September, and December.

The E-mini Dow contract is cash settled so no delivery of the stocks that make up the underlying index takes place.

13.   The value of the E-mini Dow contract is the Dow Jones Industrial Average Index multiplied by five dollars. The price is quoted in index points, and the minimum price change, commonly called a "tick," that is allowed during a trading session is one index point. For example, if a trader wished to place an order above the last-traded E-mini Dow contract price of 24802 points, that trader would have to place the order at 24803 points or higher.

14.   The E-mini NASDAQ 100 futures contract ("E-mini NASDAQ contract") is traded on CME. There are four E-mini NASDAQ contract months: March, June, September, and December. The E-mini NASDAQ contract is cash settled so no delivery of the stocks that make up the underlying index takes place.

15.   The value of the E-mini NASDAQ contract is the NASDAQ 100 Index multiplied by twenty dollars. The price is quoted in index points and the minimum price change, or tick, allowed during a trading session is one-quarter of an index point (.25). For example, if a trader wished to place an order above the last-traded E-mini NASDAQ contract price of 6292.25 points, that trader would have to place the order at 6292.50 points or higher.

16.   Both the E-mini Dow contract and the E-mini NASDAQ contract trade nearly 24 hours per day from 5:00 PM Central Time on Sunday night to 4:00 PM Central Time on Friday afternoon, except for a 15-minute window each day when trading halts from 3:15 PM to 3:30 PM Central Time. The trading day for the E-mini Dow contract and the E-mini NASDAQ contract generally consists of two trading sessions: the daytime session and the overnight session. The daytime session runs from 8:30 AM to 3:15 PM Central Time and the overnight session begins after the 15-minute trading halt and runs from 3:30 PM to 8:29:59 AM Central Time the next

day. The daytime session corresponds with, but does not perfectly overlap, the trading day for

the stocks that make up the underlying indices, which runs from 8:30 AM to 3:00 PM Central

Time on the NYSE and NASDAQ exchanges.

17.   An "order," in the context of electronic exchange trading, is a request submitted

to an exchange to buy ("bid") or sell ("offer" or "ask") a certain number of a specified futures

contract. An order is for one or more contracts. Contracts may also be called "lots," among

other things. Orders are entered into the exchange's order book. Contracts available for

execution in the order book are sometimes referred to as "working lots." When there exists both

a willing buyer and seller for a contract at a given price, a transaction occurs and is referred to as

a "fill" (or a "trade" or "execution"). At any time before the order is fully filled, the trader can

"cancel" the order. When an order is canceled, the contracts that have not yet been bought or

sold are pulled from the order book.

18.   Each trader can view the aggregate number of contracts and number of orders that

all traders are actively bidding or offering at a given price level. Only the total numbers of

orders and contracts at various price levels are visible, not the number of traders or identities of

the traders who placed the orders. The best-bid level, or first-bid level, is the highest price at

which someone is willing to buy. The best-ask level, or first-ask level, is the lowest price at

which someone is willing to sell. The bid-ask spread is the difference between these two prices.

19.   Traders can view the aggregate resting contracts and orders up to the tenth-bid

and tenth-ask levels. This combined bid and ask information is often referred to as the visible

order book and represents the visible market depth. Traders often consider information in the

order book when making trading decisions.

20.   An "iceberg order," also known as a hidden quantity order, is an order type offered by certain designated contract markets on electronic trading platforms whose order quantity (i.e., number of contracts) is only partially visible in the order book to other market participants. For example, if a trader places an iceberg order to buy forty contracts, he or she may choose to display only one contract (or any other quantity up to the total quantity of the iceberg order may be selected by the trader) in the order book, thereby hiding the remaining thirty-nine contracts from view in the order book.

21.   An "aggressive order" is an order that crosses the bid-ask spread. On the buy side of the market, an aggressive buy order is placed at the best-ask price or higher so, put simply, it is an offer to buy at a price that another trader is currently willing to sell. On the sell side of the market, an aggressive sell order is placed at the best-bid price or lower so, put simply, it is an offer to sell at a price that another trader is currently willing to buy. Accordingly, aggressive orders are guaranteed to execute, at least partially, immediately after being placed.

22.   A "passive order," on the other hand, does not give up the spread in price. On the buy side of the market, a passive buy order is placed at the best-bid price or lower; so, put simply, it is an offer to buy at a price that is lower than the price that other traders are currently willing to sell. On the sell side of the market, a passive sell order is placed at the best-ask price or higher; so, put simply, it is an offer to sell at a price that is higher than the price that other traders are currently willing to buy. Passive orders rest for at least some amount of time after being placed and are not guaranteed to execute.

23.   The E-mini Dow contract and E-mini NASDAQ contract are traded electronically on the CME Globex trading system ("Globex"). Globex employs a matching algorithm to match bids and offers for execution. The matching algorithm for the E-mini Dow contract and E-mini

NASDAQ contract is known as "FIFO," which denotes first-in, first-out. Under the FIFO

method, orders on the same side of the market (i.e., the buy side or the sell side) and at the same

price are filled based on time priority. For example, if two buy orders are placed passively at the

same bid price of 6292.50, and then an aggressive offer to sell one contract at 6292.50 enters to

market, the buy order that was placed first will have one contract fill against the sell order. Thus,

as a general rule, the order that was placed first trades first, irrespective of the order's size. An

exception to this rule applies to iceberg orders—with iceberg orders, once the visible quantity is

completely filled, the replenishment quantity goes to the back of the time priority queue.

B. Mohan's Manipulative and Deceptive Scheme

24.   Mohan began working at the Trading Firm as a quantitative trader in

approximately August 2010. In this role, he traded futures contracts on behalf of the Trading

Firm on U.S. exchanges during the Relevant Period, including with one or more counterparties

residing in the Southern District of Texas.

25.   Prior to 2013, Mohan provided technical trading support to a team of traders at

the Trading Firm and worked on the development of algorithmic trading programs and semi-

automatic trading tools. In mid-2013, Mohan began learning to trade futures contracts manually.

By early November 2013, Mohan was fully engaged in manually trading futures contracts on

behalf of the Trading Firm. Mohan connected to Globex through the Trading Firm's trade

servers, which implemented the Trading Firm's trading control infrastructure called "Generic

Trading Infrastructure." During the Relevant Period, at least three Globex Operator IDs (Tag

50s IDs) were registered to Mohan and used by him to place trades at CBOT and CME. In

addition, during the Relevant Period, Mohan used the login ID "kmohan" to first access the

Trading Firm's proprietary system, "SuperGUI," and then process orders through a trade server to Globex.

26.   SuperGUI provided the Trading Firm's manual traders various tools designed to significantly decrease the amount of time (and computer mouse clicks) required to execute trading strategies. These tools included, among other things, the ability to: modify personal default settings (to, for example, set automatic display quantities for iceberg orders); pre-set left and right computer mouse buttons to defined contract order sizes; input orders by clicking price levels on a trading ladder screen; utilize features such as an order splitter, which placed multiple randomly-sized orders at once; or automate repetitive tasks via pre-programmed hotkeys.

27.   During the Relevant Period, Mohan engaged in a manipulative and deceptive scheme, in which he repeatedly spoofed the E-mini Dow contract and the E-mini NASDAQ contract markets while placing orders for, and trading futures contracts through, accounts owned by the Trading Firm (the "Scheme"). As part of this Scheme, Mohan repeatedly utilized December 2013 and March 2014 E-mini NASDAQ contracts and December 2013 and March 2014 E-mini Dow contracts.

28.   Mohan's Scheme consisted of the following observed pattern: (1) on one side of the market, placement of at least one passive iceberg order, showing a small visible quantity to the market, ("Genuine Order(s)"); (2) on the opposite side of the Genuine Order, placement of one or more fully-visible passive order(s)—often several randomly-sized orders placed using the order splitter tool—with the intent to cancel before execution ("Spoof Order(s)"); (3) the Genuine Order(s) and the Spoof Order(s) are available for execution at the same time; (4) at the time he placed one or more of the Spoof Orders, Mohan's total number of visible working lots placed on the Spoof Order side of the market is at least nine times greater than Mohan's total

number of visible working lots on the Genuine Order side of the market; and (5) at the placement

of at least one of the Spoof Order(s), Mohan's number of working lots placed on the opposite

side of the Genuine Order increases by at least forty contracts compared to the number of

working lots present on the opposite side of the Genuine Order at the placement of the Genuine

Order.

29.   Instances of this pattern that last no longer than sixty seconds (as measured from

placement of the first Genuine Order to the cancellation or complete execution of the last

Genuine Order) are classified as "Events." The pattern is often repeated sequentially on one side

of the market (e.g., with a Genuine Order(s) to buy at or below the current bid) and then on the

other side (e.g., with a Genuine Order(s) to sell at or above the current ask), and the Genuine

Orders may overlap in time. Instances where the Genuine Orders on opposite sides overlap in

time are grouped together as a single "Event." Collectively, "Genuine Order(s)" and "Spoof

Order(s)" are referred to as "Event Orders."

30.   Mohan's Scheme was designed to benefit financially from market participants'

reactions to his Spoof Orders. The following is a simplified explanation of how his Scheme was

intended to work, using a hypothetical example of a Spoof Order on the buy side. A large Spoof

Order to buy would result in an increase in demand in the order book (e.g., create or add to an

order book imbalance in which orders to buy outweigh orders to sell). This increase would be

visible to other market participants and may lead them to conclude that the price is likely to rise.

This conclusion, in turn, would impact market participants' decisions, including prompting some

to attempt to purchase contracts before the predicted rise in price happens. In such a case, these

participants would place aggressive orders to buy (i.e., at a higher price than the currently resting

bids in the market), making execution of orders resting on the opposite side of the Spoof Order

more likely. Finally, these bids would enable orders on the opposite side of the Spoof Order—such as Mohan's Genuine Orders—to fill sooner, at a better price, or in larger quantities than they otherwise would.

31.   During the Relevant Period, as part of the ongoing Scheme, Mohan engaged in approximately 1,500 Events. As part of those Events, Mohan entered about 2,400 Genuine Orders and 36,300 Spoof Orders, with most of the Spoof Orders, according to the pattern alleged herein, quickly being cancelled.

32.   Mohan intended to cancel the Spoof Orders before execution, and often did so after his Genuine Orders were filled. The predictable sequence inherent in Mohan's spoofing pattern demonstrates that Mohan was not reacting to market changes when he canceled the Spoof Orders; rather, he was carrying out a predetermined strategy that was not dependent on market conditions.

33.   By engaging in the Scheme as described herein, Mohan entered Spoof Orders intending either to intentionally send a false signal to the market that he actually wanted to buy or sell the number of contracts specified in the Spoof Orders, or while recklessly disregarding the fact that entering his Spoof Orders would send such a false signal—a signal that injected false information about supply and demand into the market that could affect market activity. Mohan engaged in this Scheme to trick other market participants into executing against his Genuine Orders on the opposite side of the market—to fill sooner, at a better price, or in larger quantities than they otherwise would. Mohan knew or recklessly disregarded that the Spoof Orders would create the false appearance of market depth and result in misinformation, thereby luring market participants to trade based on Mohan's spoofing. The risk that the Spoof Orders could mislead other market participants into believing there was genuine interest in purchasing or selling the

specified number of contracts represented by Mohan's Spoof Orders was so obvious that Mohan must have been aware of it. He knew that his Spoof Orders would appear in the order book and that traders often consider order-book information in making trading decisions; thus, Mohan was, at least, reckless with respect to the danger that his Spoof Orders would mislead other market participants.

34.   Mohan frequently canceled his Spoof Orders, only to quickly replace them with Genuine Orders on the same side of the market as the cancelled Spoof Orders. Mohan placed more than 450 Genuine Orders within one second or less of the cancelation of a Spoof Order(s) and on the same side of the market as the canceled Spoof Order(s). Moreover, approximately 80% of these Genuine Orders were placed at the exact same price as the Spoof Order that was cancelled just one second or less before, which further demonstrates Mohan's intent to trade only Genuine Orders.

35.   In some instances, after using his Scheme to establish a position, Mohan then used his Scheme on the other side of the market to offset the position he just established. For example, Mohan would cancel his Spoof Orders (that were fully visible), only to quickly replace them with Genuine Orders (placed as icebergs) followed by Spoof Orders (that were fully visible) opposite the newly-placed Genuine Order (and thus opposite the Spoof Orders that he had just canceled).

36.   Although Mohan's Spoof Orders were visible to the rest of the market, his identity as the originator of those orders was not. Only the total number of orders and contracts at various price levels are visible, not the number of traders or identities of the traders who placed the orders. Accordingly, Mohan knew that other market participants could not see that

the same trader had placed both the Spoof Orders and the Genuine Orders, which might have

tipped off market participants that his Spoof Orders were not bona fide.

37.   Mohan concealed the size of his Genuine Orders from the rest of the market by

placing them as iceberg orders. This allowed Mohan to reveal only a small portion of his true

interest to the market—typically only one contract—while at the same time showing significant

interest on the spoof side of the market. Mohan utilized the iceberg order feature with his

Genuine Orders in order to conceal the increased supply or demand associated with his Genuine

Orders from the market. Mohan did this because the Scheme's success depended on other

traders believing there was increased supply or demand on the spoof side of the market, not the

genuine side.

38.   To further disguise his activity to the market, Mohan routinely made use of an

order splitter tool in SuperGUI to place multiple Spoof Orders at once. Mohan used the order

splitter to place approximately 99.3% of the Spoof Orders he placed in the E-mini Dow contract

market and approximately 99.8% of the Spoof Orders he placed in the E-mini NASDAQ contract

market. Mohan utilized the order splitter in order to engineer the appearance that his order

placement activity was actually originating from multiple sources and in randomized amounts

(signaling increased supply or demand from multiple sources), when in fact all of the additional

increase in supply or demand associated with the Spoof Orders placed via the order splitter

originated with Mohan.

39.   Trading overnight was a key component of Mohan's Scheme and indicative of his

wrongful intent. Mohan carried out his Scheme nearly 95% of the time during overnight

sessions, when trading volume and volatility were substantially decreased. As a result, Mohan

was able to use smaller spoofing orders (with concomitant lower financial risk) to provoke the

market reactions he desired. Moreover, because of the reduced volume and volatility in the

overnight sessions, Mohan's Spoof Orders were more likely to have their desired impact—to

make an execution of the Genuine Order more likely.

40.   Mohan's efforts to avoid execution of his Spoof Orders were successful. This is

reflected in the vastly diverging fill ratios corresponding with Mohan's Genuine Orders and

Spoof Orders. Mohan placed approximately 2,400 Genuine Orders during the Relevant Period.

Of those, about 39% of the contracts associated with the Genuine Orders were filled. By

contrast, less than 1% of the contracts associated with the approximately 36,300 Spoof Orders

were filled.

41.   The stark contrast in fill ratios of his Spoof Orders and Genuine Orders is even

more indicative of his illegal intent when put in context of the differing order types he used to

place Spoof and Genuine Orders. As a baseline, whether an order (such as Mohan's Spoof

Orders) is filled is not dependent on its size; rather, orders at the same price level execute

according to time priority under the FIFO matching algorithm. Iceberg orders (such as Mohan's

Genuine Orders), on the other hand, execute incrementally by their visible quantity under the

FIFO matching algorithm; meaning, after the visible quantity is executed, a new portion of the

iceberg becomes visible to the market and that visible amount goes to the end of the queue.

Consequently, the Genuine Orders, placed as icebergs, were less likely to fully execute (as

compared to a non-iceberg order placed at the same time) given their treatment under the FIFO

matching algorithm, which sent newly visible portions of the iceberg to the back of the queue

following an execution on a previously visible portion. The Spoof Orders, on the other hand,

were not subject to such a limitation under the matching algorithm. Yet, despite this additional

limitation, the fill ratios show that the Genuine Orders executed frequently, whereas the Spoof

Orders did not.

42.   During the Relevant Period, Mohan tended to cancel his Spoof Orders quickly

after getting filled on a Genuine Order. Mohan canceled approximately 60% of Spoof Orders

placed at the first level of the order book within one second or less of the last fill of the Genuine

Order. He cancelled approximately 84% of Spoof Orders placed at the first level of the order

book within two seconds or less of the last fill of his Genuine Order. Indeed, the closer Mohan's

Spoof Orders were to the top of the order book (and thus the more likely to be at risk of being

filled), the quicker he cancelled those Spoof Orders following the last fill on the Genuine Order.

43.   Mohan placed his Spoof Orders in a manner to avoid being filled by placing them

behind existing orders, typically at the first or second level of the order book, and by limiting

their duration. During the Relevant Period, the median duration of Mohan's Spoof Orders in E-

mini Dow contracts was 1.7 seconds, compared with 7.5 seconds for his Genuine Orders and 8.3

seconds for his non-Event Orders. Similarly, the median duration of Mohan's Spoof Orders in

E-mini NASDAQ contracts was 1.9 seconds, compared with 7.7 seconds for his Genuine Orders

and 4.6 seconds for his non-Event Orders. This disparity in duration between Mohan's Spoof

Orders and non-spoof orders further indicates his intent to cancel the Spoof Orders before

execution.

44.   Mohan's Spoof Orders comprised a substantial portion of the total working lots in

the E-mini Dow and E-mini NASDAQ market order books during the Relevant Period. For

example, half of Mohan's Spoof Orders at the best-bid/offer level in the E-mini Dow market

comprised at least 87% of the contracts available at that level and half of Mohan's Spoof Orders

at the best-bid/offer level in the E-mini NASDAQ markets comprised at least 85% of the

contracts available at that level. Despite representing such a significant portion of the E-mini

Dow and E-mini NASDAQ market order books, Mohan's Spoof Orders rarely executed—further

demonstrating that Mohan did not intend for his Spoof Orders to trade.

45.   Mohan's Scheme frequently worked as planned; that is, his Spoof Orders tricked

other market participants into executing against his Genuine Orders. However, there were times

that Mohan's Genuine Orders continued to sit, unfilled, even after he placed and canceled his

Spoof Orders; thus, not all of the Events resulted in executions of Mohan's Genuine Orders. *See*

infra Section C., iv., ¶ 55. Still, the fill ratio associated with Mohan's Genuine Orders was

approximately thirty-nine times higher than that associated with his Spoof Orders, again

demonstrating the differing intent behind his Spoof Orders and Genuine Orders.

46.   Mohan's Google Drive folder contained documents describing certain spoofing

strategies. For example, one such document references a "Smart Stuffing book.(order cancel

replace)," which would:

> allow trader to control which side they want to show bluff. trader decide each
> level how many contracts should be put in. and contracts should be break into
> multiple smaller contracts in random size which overall average order size match
> with the entire books average size. we can also add 30,40,50 contracts into the
> book to mimic market makers. never throw easily detected size like 100/200/250
> or 60s like 9ner.

> Only put bluffing orders in when book exceed 400 contract. and flipped for more than
> 500 ms.

> every 10 second add 1 lot in the existing order and minus 1 lot to make sure every order
> of ours will be at the back of the queue. make a butt called (refresh bluffing)

> All those orders are not mean to be traded. if for any reason some one flush big size and
> bluff order get filled, order will be sent out immediately to the price it get filled try to
> scratch out.

C. **Examples of Mohan's Scheme**

47.   Mohan's Scheme is illustrated in the four Events set forth below. Detailed trade

data associated with these Events is provided in Exhibits A-D to this Complaint.

i.   November 27, 2013—December 2013 E-Mini Dow Contract

48.   Mohan's trading in the morning of November 27, 2013, constitutes an Event

pursuant to his Scheme. *See* Ex. A (displaying detailed trade data). At 8:05:39.461 AM Central

Time (denoted in hours, minutes, seconds, and milliseconds), Mohan placed an iceberg order to

buy forty E-mini Dow contracts (displaying only one contract to the market) at the second-bid

level (first Genuine Order). At 8:05:40.703 AM, Mohan placed multiple orders, via an order

splitter, to collectively sell forty E-mini Dow contracts at the second-ask level (first group of

Spoof Orders). The first group of Spoof Orders caused the total number of contracts then resting

at the second-ask level to more than quadruple. Only 630 milliseconds after entering his first

group of Spoof Orders, at 8:05:41.333 AM, Mohan's first Genuine Order began to trade. Within

two milliseconds, or by 8:05:41.335 AM, all forty contracts of the first Genuine Order were

filled. Having completely filled the first Genuine Order, Mohan then proceeded to cancel the

first group of Spoof Orders at 8:05:42.684 AM, just over one second after the first Genuine

Order was fully filled and less than two seconds after he placed his first group of Spoof Orders.

49.   Less than a second later, Mohan immediately repeated his spoofing pattern on the

other side of the market. At 8:05:43.565 AM, Mohan placed an iceberg order to sell forty E-mini

Dow contracts (again displaying only one contract to the market) at the best-ask level (second

Genuine Order). Approximately one and one-half seconds later, at 8:05:45.024 AM, Mohan

placed multiple orders, via an order splitter, to collectively buy forty E-mini Dow contracts at the

second-bid level (second group of Spoof Orders). The second group of Spoof Orders nearly

tripled the number of contracts then resting at that level of the order book. At 8:05:45.117 AM, only ninety-three milliseconds after he placed the second group of Spoof Orders, Mohan's second Genuine Order began to trade, with fourteen of the forty contracts filling by 8:05:46.239 AM. At 8:05:46.239 AM, Mohan placed another group of orders, via an order splitter, to collectively buy forty E-mini Dow contracts at the best-bid level (third group of Spoof Orders). The third group of Spoof Orders caused the total number of contracts at that level of the order book to more than quadruple. One millisecond after placing the third group of Spoof Orders, at 8:05:46.240 AM, the second Genuine Order resumed trading and its twenty-six remaining contracts instantly filled by 8:05:46.241 AM. Having completely filled the second Genuine Order, Mohan then proceeded to cancel the third group of Spoof Orders at 8:05:47.085 AM and the second group of Spoof Orders at 8:05:47.421 AM. Mohan's cancellation of the third group of Spoof Orders came less than one second after the second Genuine Order was fully filled and less than one second after he placed the third group of Spoof orders. Mohan's cancellation of the second group of Spoof Orders came less than one and one-half seconds after the second Genuine Order was fully filled and less than two and one-half seconds after he placed the second group of Spoof orders.

ii. *December 2, 2013—December 2013 E-mini NASDAQ Contract*

50. Mohan executed his Scheme in the early morning of December 2, 2013, in the E-mini NASDAQ contract. *See* Ex. B. At 3:01:50.862 AM Central Time, Mohan placed an iceberg order to buy forty E-mini NASDAQ contracts (with only one contract visible to the market) at the best-bid level (first Genuine Order). Approximately ten seconds later, at the second-ask level, Mohan placed two groups of orders, both groups via an order splitter, to collectively sell eighty E-mini NASDAQ contracts at 3:02:00.909 AM (first group of Spoof

Orders) and 3:02:01.327 AM (second group of Spoof Orders). Together, the two groups of

Spoof Orders caused the total number of contracts then resting at that level of the order book to

more than quadruple. At 3:02:02.279 AM, approximately one second after he placed the second

group of Spoof Orders, the first Genuine Order began to trade and completely filled within four

milliseconds by 3:02:02.283 AM. Having completely filled the first Genuine Order, Mohan then

proceeded to cancel both the first group of Spoof Orders and the second group of Spoof Orders

at 3:02:02.735 AM through 3:02:02.736 AM, less than a half-second after the first Genuine

Order was fully filled. Mohan cancelled the first group of Spoof Orders and the second group of

Spoof Orders less than two seconds after he placed both groups of orders.

51.   Almost two seconds later, Mohan repeated his spoofing pattern on the other side

of the market. At 3:02:04.670 AM, Mohan placed an iceberg order to sell 40 E-mini NASDAQ

contracts (with one contract showing to the market) at the best-ask level (second Genuine Order).

Approximately six seconds later, at 3:02:11.103 AM, Mohan placed multiple orders, via an order

splitter, to collectively buy forty E-mini NASDAQ contracts at the best-bid level (third group of

Spoof Orders). The third group of Spoof Orders caused the total number of contracts then

resting at that level of the order book to more than triple. The second Genuine Order

immediately began to trade at 3:02:11.104 AM, filling in full five milliseconds later at

3:02:11.109 AM. Having completely filled the second Genuine Order, Mohan then proceeded to

cancel the third group of Spoof Orders between 3:02:11.878 AM and 3:02:11.879 AM—less

than one second after the second Genuine Order fully filled and less than one second after he

placed the third group of Spoof Orders.

iii.   *December 9, 2013–December 2013 E-mini NASDAQ Contract*

52.   A third example containing Genuine Orders on both sides of the market occurred in the overnight session of December 9, 2013. *See* Ex. C. At 5:27:41.553 AM Central Time, Mohan placed an iceberg order to buy forty E-mini NASDAQ contracts (showing only one contract to the market) at the best-bid level (first Genuine Order). Just over one second later, at 5:27:42.713 AM, Mohan placed multiple orders, via an order splitter, to collectively sell forty E-mini NASDAQ contracts at the second-ask level (first group of Spoof Orders). The first group of Spoof Orders caused the total number of contracts then resting at that level of the order book to increase five-fold. At 5:27:43.225 AM, approximately a half-second after placing the first group of Spoof Orders, Mohan placed another group of orders, via an order splitter, to collectively sell forty E-mini NASDAQ contracts at the best-ask level (the second group of Spoof Orders). The second group of Spoof Orders caused the total number of futures contracts then resting at that level of the order book to increase by over seven-fold. At 5:27:43.228 AM, just three milliseconds after placing the second group of Spoof Orders, Mohan's first Genuine Order began to trade and seventeen of the forty contracts filled within 284 milliseconds. At 5:27:44.208 AM, Mohan canceled the second group of Spoof Orders less than one second after the first Genuine Order was partially filled and less than one second after he placed the second group of Spoof Orders. Mohan then cancelled the first group of Spoof Orders (which was higher in the order book and at less risk of execution) just over a second later, at 5:27:45.480 AM. The cancellation of the first group of Spoof Orders occurred just under two seconds after the last fill of the first Genuine Order and less than three seconds after he placed the first group of Spoof Orders.

53.   At 5:27:44.772 AM, just over one second after trading into a long position of seventeen contracts in the E-mini NASDAQ contract (i.e., the seventeen contract buy side fill that began at 5:27:43.228 AM referenced above in ¶ 52), Mohan placed an iceberg order to sell seventeen E-mini NASDAQ contracts (with one contract showing to the market) at the best-ask level (second Genuine Order). At 5:27:46.505 AM, Mohan placed multiple orders, via an order splitter, to collectively buy forty E-mini NASDAQ contracts at the second-bid level (third group of Spoof Orders). The third group of Spoof Orders caused the total number of contracts then resting at the second-bid level to more than quadruple. Only 328 milliseconds later, at 5:27:46.833 AM, Mohan placed another group of orders, via an order splitter, to collectively buy forty E-mini NASDAQ contracts at the best-bid level (fourth group of Spoof Orders). The fourth group of Spoof Orders caused the total number of contracts then resting at that level of the order book to more than quadruple. The second Genuine Order began to trade at 5:27:46.834 AM, filling in full one millisecond later at 5:27:46.835 AM. At 5:27:47.568 AM, Mohan canceled both his first Genuine Order (with twenty-three contracts remaining unsold) and his fourth group of Spoof Orders, less than one second after the second Genuine Order was fully filled and less than one second after he placed the fourth group of Spoof Orders. He canceled his third group of Spoof Orders at 5:27:47.976 AM, just over one second after the second Genuine Order was fully filled and just under one and one-half seconds after he placed the third group of Spoof Orders.

54.   As part of a CME investigation regarding Mohan's spoofing, CME staff questioned Mohan about this particular Event during a recorded interview. Mohan refused to answer any questions related to this Event, including specific questions about whether he intended to cancel the orders described above before execution. Mohan similarly refused to answer questions regarding other examples of order placement activity that CME staff showed to

him during the interview. Mohan also refused to answer questions on related subjects, such as

his order splitter usage, the purpose of his iceberg order usage, and the cancellation rates

associated with his order placement activity.

iv.   *December 3, 2013–December 2013 E-mini NASDAQ Contract*

55.   Mohan's trading in the early morning hours of December 3, 2013, shows an Event

that did not result in execution of the Genuine Order, contrary to Mohan's plan. *See* Ex. D. At

2:34:47.807 AM Central Time, Mohan placed an iceberg order to buy forty E-mini NASDAQ

contracts (showing only one to the market) at the best-bid level (Genuine Order). Approximately

one second later, at 2:34:48.887 AM, he placed multiple orders, via an order splitter, to

collectively sell forty E-mini NASDAQ contracts at the best-ask level (first group of Spoof

Orders) and quickly canceled the first group of Spoof Orders 712 milliseconds later. Between

2:34:50.767 AM and 2:34:50.768, Mohan then placed another group of orders, via an order

splitter, to collectively sell forty E-mini NASDAQ contracts at the second-ask level (second

group of Spoof Orders), followed 455 milliseconds later, at 2:34:51.223 AM, by yet another

group of orders, via an order splitter, to collectively sell forty E-mini NASDAQ contracts at the

best-ask level (third group of Spoof Orders). At 2:34:51.847 AM, Mohan canceled his third

group of Spoof Orders only 624 milliseconds after placing them; and, at 2:34:52.407 AM, he

canceled his second group of Spoof Orders less than two seconds after placing them. Mohan let

his Genuine Order rest slightly longer, but canceled it in full at 2:34:53.062 AM, just over five

seconds after he placed it.

VI.   VIOLATIONS OF THE COMMODITY EXCHANGE ACT

COUNT I

VIOLATIONS OF SECTION 4c(a)(5)(C) OF THE ACT, 7 U.S.C. § 6c(a)(5)(C)

Spoofing

56.   Paragraphs 1 through 55 are re-alleged and incorporated herein by reference.

57.   By reason of the conduct described above, Mohan engaged in trading, practices, or conduct on or subject to the rules of a registered entity that is, is of the character of, or is commonly known to the trade as, "spoofing" (bidding or offering with the intent to cancel the bid or offer before execution).

58.   In placing each Spoof Order, Mohan acted with the intent to cancel the bid or offer before execution.

59.   By reason of the foregoing, Mohan violated Section 4c(a)(5)(C) of the Act, 7 U.S.C. § 6c(a)(5)(C) (2012).

60.   Each Spoof Order constitutes a separate and distinct violation of Section 4c(a)(5)(C) of the Act.

COUNT II

VIOLATIONS OF SECTION 6(c)(1) OF THE ACT, 7 U.S.C. § 9(1), AND REGULATION 180.1(a)(1) AND (3), 17 C.F.R. § 180.1(a)(1), (3)

Use of Manipulative Device, Scheme, or Artifice

61.   The allegations set forth in paragraphs 1 through 55 are re-alleged and incorporated herein by reference.

62.   By reason of the conduct described above, Mohan, in connection with a contract for future delivery on a registered entity, intentionally or recklessly: (1) used or employed, or attempted to use or employ, manipulative devices, schemes, or artifices to defraud; or

(2) engaged, or attempted to engage, in acts, practices, or courses of business, which operated or would have operated as a fraud or deceit upon market participants.

63.   Mohan acted intentionally or recklessly.

64.   By reason of the foregoing, Mohan violated Section 6(c)(1) of the Act, 7 U.S.C. § 9(1) (2012), and Regulation 180.1(a)(1) and (3), 17 C.F.R. § 180.1(a)(1), (3) (2017).

65.   Each Spoof Order, Event, and Scheme constitutes a separate and distinct violation of Section 6(c)(1) of the Act and Regulation 180.1(a)(1) and (3).

VII.   RELIEF REQUESTED

WHEREFORE, the CFTC respectfully requests that the Court, as authorized by Section 6c of the Act, 7 U.S.C. §13a-1 (2012), and pursuant to its own equitable powers:

A.   Enter an order finding that Mohan violated Sections 4c(a)(5)(C) and 6(c)(1) of the Act, 7 U.S.C. §§ 6c(a)(5)(C), 9(1) (2012), and Regulation 180.1(a)(1) and (3), 17 C.F.R. § 180.1(a)(1), (3) (2017);

B.   Enter an order of permanent injunction enjoining Mohan and his affiliates, agents, servants, employees, successors, assigns, attorneys, and all persons in active concert with him who receive actual notice of such order by personal service or otherwise, from violating Sections 4c(a)(5)(C) and 6(c)(1) of the Act and Regulation 180.1(a)(1) and (3);

C.   Enter an order of permanent injunction enjoining Mohan and his affiliates, agents, servants, employees, successors, assigns, attorneys, and all persons in active concert with him, from directly or indirectly:

> 1.   Trading on or subject to the rules of any registered entity (as that term is defined in Section 1a(40) of the Act, 7 U.S.C. § 1a(40) (2012));
>
> 2.   Entering into any transactions involving "commodity interests" (as that term is defined in Regulation 1.3(yy), 17 C.F.R. § 1.3(yy) (2017)) for his

own personal account or for any account in which he has a direct or
indirect interest;

3.   Having any commodity interests traded on his behalf;

4.   Controlling or directing the trading for or on behalf of any person or
entity, whether by power of attorney or otherwise, in any account
involving commodity interests;

5.   Soliciting, receiving, or accepting any funds from any person for the
purpose of purchasing or selling any commodity interests;

6.   Applying for registration or claiming exemption from registration with the
CFTC in any capacity, and engaging in any activity requiring such
registration or exemption from registration with the CFTC, except as
provided for in Regulation 4.14(a)(9), 17 C.F.R. § 4.14(a)(9) (2017);
and/or

7.   Acting as a principal (as that term is defined in Regulation 3.1(a),
17 C.F.R. § 3.1(a) (2017)), agent or any other officer or employee of any
person (as that term is defined in Section 1a(38) of the Act,
7 U.S.C. § 1a(38) (2012)), registered, exempted from registration or
required to be registered with the CFTC except as provided for in
Regulation 4.14(a)(9), 17 C.F.R. § 4.14(a)(9) (2017).

D.   Enter an order directing Mohan to be assessed by the Court, in an amount not to
exceed the penalty prescribed by Section 6c(d)(1) of the Act, 7 U.S.C. § 13a-1(d)(1) (2012), as
adjusted for inflation pursuant to the Federal Civil Penalties Inflation Adjustment Act
Improvements Act of 2015, Pub. L. 114-74, 129 Stat. 584 (2015), title VII, Section 701, *see*
Regulation 143.8, 17 C.F.R. § 143.8 (2017), for each violation of the Act, as described herein;

E.   Enter an order requiring Mohan to pay costs and fees, as permitted by 28 U.S.C.
§§ 1920 and 2412(a)(2) (2012); and

F.   Enter an order providing for such other and further remedial and ancillary relief,
including, but not limited to, disgorgement, as the Court may deem necessary and appropriate.

Dated: January 28, 2018

Respectfully submitted,

PLAINTIFF COMMODITY FUTURES
TRADING COMMISSION

s/ Peter L. Riggs
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Exhibit A

TO COMPLAINT FOR INJUNCTIVE RELIEF, CIVIL MONETARY PENALTIES, AND OTHER RELIEF

Date: Nov 27, 2013
December 2013 E-mini Dow Contracts

Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
					Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
1	8 05:39.461							YB01	Order	B	40	40	1	16081	Genuine									
2	8 05:39.461	16	11	16081	2	1	16082									16083	7	12	16084	8	12	16085	17	20
3	8 05:39.822	16	11	16081	2	1	16082									16083	8	13	16084	8	12	16085	17	20
4	8 05:39.823	16	11	16081	2	1	16082									16083	8	13	16084	9	13	16085	17	20
5	8 05:40.703							YB01	Order	S	4	4	0	16084	Spoof	16083	8	13	16084	10	17	16085	17	20
6	8 05:40.703	16	11	16081	2	1	16082									16083	8	13	16084	10	17	16085	17	20
7	8 05:40.703							YB01	Order	S	4	4	0	16084	Spoof	16083	8	13	16084	11	21	16085	17	20
8	8 05:40.703	16	11	16081	2	1	16082									16083	8	13	16084	11	21	16085	17	20
9	8 05:40.703							YB01	Order	S	8	8	0	16084	Spoof	16083	8	13	16084	12	29	16085	17	20
10	8 05:40.703	16	11	16081	2	1	16082									16083	8	13	16084	12	29	16085	17	20
11	8 05:40.703							YB01	Order	S	3	3	0	16084	Spoof	16083	8	13	16084	13	32	16085	17	20
12	8 05:40.703	16	11	16081	2	1	16082									16083	8	13	16084	13	32	16085	17	20
13	8 05:40.703							YB01	Order	S	4	4	0	16084	Spoof	16083	8	13	16084	14	36	16085	17	20
14	8 05:40.703	16	11	16081	2	1	16082									16083	8	13	16084	14	36	16085	17	20
15	8 05:40.703							YB01	Order	S	4	4	0	16084	Spoof	16083	8	13	16084	15	40	16085	17	20
16	8 05:40.703	16	11	16081	2	1	16082									16083	8	13	16084	15	40	16085	17	20
17	8 05:40.703							YB01	Order	S	7	7	0	16084	Spoof	16083	8	13	16084	16	47	16085	17	20
18	8 05:40.703	16	11	16081	2	1	16082									16083	8	13	16084	16	47	16085	17	20
19	8 05:40.703							YB01	Order	S	6	6	0	16084	Spoof	16083	8	13	16084	17	53	16085	17	20
20	8 05:40.703	16	11	16081	2	1	16082									16083	8	13	16084	17	53	16085	17	20
21	8 05:40.704	23	20	16080	16	11	16081									16083	8	13	16084	17	53	16085	17	20
22	8 05:40.704	23	20	16080	16	11	16081									16083	8	13	16084	17	53	16085	17	20
23	8 05:40.704	23	20	16080	16	11	16081									16083	8	13	16084	17	53	16085	17	20
24	8 05:40.704	23	20	16080	15	10	16081									16083	8	13	16084	17	53	16085	17	20
25	8 05:40.704	23	20	16080	13	9	16081									16083	8	13	16084	17	53	16085	17	20
26	8 05:40.704	23	20	16080	13	9	16081									16082	1	3	16083	8	13	16084	17	53
27	8 05:40.704	23	20	16080	13	9	16081									16082	1	3	16083	8	13	16084	17	53
28	8 05:40.704	23	20	16080	13	9	16081									16082	1	3	16083	8	13	16084	17	53
29	8 05:40.704	23	20	16080	12	8	16081									16082	1	3	16083	8	13	16084	17	53
30	8 05:40.705	23	20	16080	12	8	16081									16082	2	5	16083	8	13	16084	17	53
31	8 05:40.705	23	20	16080	11	7	16081									16082	2	5	16083	8	13	16084	17	53
32	8 05:40.705	23	20	16080	11	7	16081									16082	2	5	16083	8	13	16084	17	53
33	8 05:40.705	23	20	16080	11	7	16081									16082	2	5	16083	8	13	16084	17	53
34	8 05:40.705	23	20	16080	11	7	16081									16082	2	5	16083	8	13	16084	17	53
35	8 05:40.705	23	20	16080	8	6	16081									16082	2	5	16083	8	13	16084	17	53
36	8 05:40.705	23	20	16080	8	6	16081									16082	2	5	16083	9	14	16084	17	53
37	8 05:40.705	23	20	16080	6	5	16081									16082	2	5	16083	9	14	16084	17	53
38	8 05:40.705	23	20	16080	6	5	16081									16082	2	5	16083	10	15	16084	17	53
39	8 05:40.705	23	20	16080	5	4	16081									16082	2	5	16083	10	15	16084	17	53
40	8 05:40.706	23	20	16080	5	4	16081									16082	3	8	16083	10	15	16084	17	53
41	8 05:40.717	23	20	16080	5	4	16081									16082	3	8	16083	10	15	16084	17	53
42	8 05:40.717	23	20	16080	5	4	16081									16082	3	8	16083	10	15	16084	17	53
43	8 05:40.738	23	20	16080	5	4	16081									16082	3	8	16083	10	15	16084	17	53
44	8 05:40.738	23	20	16080	5	4	16081									16082	3	8	16083	10	15	16084	17	53
45	8 05:41.203	23	20	16080	3	3	16081									16082	3	8	16083	10	15	16084	17	53
46	8 05:41.203	23	20	16080	3	3	16081									16082	3	8	16083	11	16	16084	17	53
47	8 05:41.204	23	20	16080	2	2	16081									16082	3	8	16083	11	16	16084	17	53

EXHIBIT A

Date: Nov 27, 2013

December 2013 E-mini Dow Contracts

Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	TagS0	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
48	8 05:41.204	23	20	16080	2	2	16081									16082	3	8	16083	11	16	16084	17	53
49	8 05:41.205	22	19	16080	2	2	16081									16082	3	8	16083	11	16	16084	17	53
50	8 05:41.333							YB01	Trade	B	1	39	0	16081	Genuine									
51	8 05:41.333							YB01	Trade	B	1	38	0	16081	Genuine									
52	8 05:41.333							YB01	Trade	B	1	37	0	16081	Genuine									
53	8 05:41.333	22	19	16080	1	1	16081	YB01	Trade	B	1	36	0	16081	Genuine	16082	3	8	16083	11	16	16084	17	53
54	8 05:41.334							YB01	Trade	B	1	35	0	16081	Genuine									
55	8 05:41.334							YB01	Trade	B	1	34	0	16081	Genuine									
56	8 05:41.334							YB01	Trade	B	1	33	0	16081	Genuine									
57	8 05:41.334							YB01	Trade	B	1	32	0	16081	Genuine									
58	8 05:41.334							YB01	Trade	B	1	31	0	16081	Genuine									
59	8 05:41.334							YB01	Trade	B	1	30	0	16081	Genuine									
60	8 05:41.334							YB01	Trade	B	1	29	0	16081	Genuine									
61	8 05:41.334							YB01	Trade	B	1	28	0	16081	Genuine									
62	8 05:41.334							YB01	Trade	B	1	27	0	16081	Genuine									
63	8 05:41.334							YB01	Trade	B	1	26	0	16081	Genuine									
64	8 05:41.334							YB01	Trade	B	1	25	0	16081	Genuine									
65	8 05:41.334							YB01	Trade	B	1	24	0	16081	Genuine									
66	8 05:41.334							YB01	Trade	B	1	23	0	16081	Genuine									
67	8 05:41.334							YB01	Trade	B	1	22	0	16081	Genuine									
68	8 05:41.334							YB01	Trade	B	1	21	0	16081	Genuine									
69	8 05:41.334							YB01	Trade	B	1	20	0	16081	Genuine									
70	8 05:41.334							YB01	Trade	B	1	19	0	16081	Genuine									
71	8 05:41.334							YB01	Trade	B	1	18	0	16081	Genuine									
72	8 05:41.334							YB01	Trade	B	1	17	0	16081	Genuine									
73	8 05:41.334							YB01	Trade	B	1	16	0	16081	Genuine									
74	8 05:41.334							YB01	Trade	B	1	15	0	16081	Genuine									
75	8 05:41.335							YB01	Trade	B	1	14	0	16081	Genuine									
76	8 05:41.335							YB01	Trade	B	1	13	0	16081	Genuine									
77	8 05:41.335							YB01	Trade	B	1	12	0	16081	Genuine									
78	8 05:41.335							YB01	Trade	B	1	11	0	16081	Genuine									
79	8 05:41.335							YB01	Trade	B	1	10	0	16081	Genuine									
80	8 05:41.335							YB01	Trade	B	1	9	0	16081	Genuine									
81	8 05:41.335							YB01	Trade	B	1	8	0	16081	Genuine									
82	8 05:41.335							YB01	Trade	B	1	7	0	16081	Genuine									
83	8 05:41.335							YB01	Trade	B	1	6	0	16081	Genuine									
84	8 05:41.335							YB01	Trade	B	1	5	0	16081	Genuine									
85	8 05:41.335							YB01	Trade	B	1	4	0	16081	Genuine									
86	8 05:41.335							YB01	Trade	B	1	3	0	16081	Genuine									
87	8 05:41.335							YB01	Trade	B	1	2	0	16081	Genuine									
88	8 05:41.335							YB01	Trade	B	2	0	0	16081	Genuine									
89	8 05:41.335																							
90	8 05:41.335	20	18	16080	1	1	16081									16082	3	8	16083	11	16	16084	17	53
91	8 05:41.335	20	18	16080	1	1	16081									16082	4	9	16083	11	16	16084	17	53
92	8 05:41.335	25	15	16079	20	18	16080									16082	4	9	16083	11	16	16084	17	53
93	8 05:41.335	25	15	16079	20	18	16080									16082	4	9	16083	11	16	16084	17	53
94	8 05:41.336	25	15	16079	20	18	16080									16082	5	10	16083	11	16	16084	17	53

Bid Side Market Depth — Mohan Activity — Ask Side Market Depth

Date: Nov 27, 2013

December 2013 E-mini Dow Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth								
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	TagS0	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
95	8 05:41.336	25	15	16079	20	18	16080									16082	5	10	16083	11	16	16084	17	53
96	8 05:41.336	25	15	16079	20	18	16080									16082	5	10	16083	11	16	16084	17	53
97	8 05:41.336	25	15	16079	24	19	16080									16082	5	10	16083	11	16	16084	17	53
98	8 05:41.336	25	15	16079	24	19	16080									16082	5	10	16083	11	16	16084	17	53
99	8 05:41.336	25	15	16079	24	19	16080									16082	5	10	16083	11	16	16084	17	53
100	8 05:41.336	24	19	16080	1	1	16081									16082	5	10	16083	11	16	16084	17	53
101	8 05:41.336	24	19	16080	2	2	16081									16082	5	10	16083	11	16	16084	17	53
102	8 05:41.336	24	19	16080	2	2	16081									16082	4	7	16083	11	16	16084	17	53
103	8 05:41.336	24	19	16080	4	3	16081									16082	4	7	16083	11	16	16084	17	53
104	8 05:41.336	25	15	16079	24	19	16080									16082	4	7	16083	11	16	16084	17	53
105	8 05:41.336	25	15	16079	24	19	16080									16082	4	7	16083	11	16	16084	17	53
106	8 05:41.336	25	15	16079	24	19	16080									16081	1	1	16082	4	7	16083	11	16
107	8 05:41.336	25	15	16079	24	19	16080									16081	1	1	16082	5	8	16083	11	16
108	8 05:41.336	25	15	16079	24	19	16080									16081	1	1	16082	5	8	16083	11	16
109	8 05:41.336	25	15	16079	24	19	16080									16081	1	1	16082	5	8	16083	11	16
110	8 05:41.336	25	15	16079	24	19	16080									16082	5	8	16083	11	16	16084	17	53
111	8 05:41.336	25	15	16079	24	19	16080									16082	2	2	16083	11	16	16084	17	53
112	8 05:41.336	25	15	16079	24	19	16080									16082	2	2	16083	11	16	16084	17	53
113	8 05:41.336	25	15	16079	24	19	16080									16083	11	16	16084	17	53	16085	18	21
114	8 05:41.336	25	14	16079	24	19	16080									16083	11	16	16084	17	53	16085	18	21
115	8 05:41.336	24	19	16079	3	1	16081									16083	11	16	16084	17	53	16085	18	21
116	8 05:41.336	24	19	16080	3	1	16081									16083	11	16	16084	17	53	16085	18	21
117	8 05:41.336	24	19	16080	9	2	16081									16082	1	3	16083	11	16	16084	17	53
118	8 05:41.336	24	19	16080	9	2	16081									16082	1	3	16083	11	16	16084	17	53
119	8 05:41.337	24	19	16080	9	2	16081									16082	1	3	16083	11	16	16084	17	53
120	8 05:41.337	24	19	16080	9	2	16081									16082	1	3	16083	11	16	16084	17	53
121	8 05:41.337	24	19	16080	9	2	16081									16082	1	3	16083	11	16	16084	17	53
122	8 05:41.337	24	19	16080	9	2	16081									16082	1	3	16083	11	16	16084	17	53
123	8 05:41.337	24	19	16080	10	2	16081									16082	1	3	16083	11	16	16084	17	53
124	8 05:41.337	24	19	16080	10	3	16081									16082	1	3	16083	11	16	16084	17	53
125	8 05:41.337	24	19	16080	11	3	16081									16082	2	6	16083	11	16	16084	17	53
126	8 05:41.337	24	19	16080	11	4	16081									16082	2	6	16083	11	16	16084	17	53
127	8 05:41.337	23	18	16080	14	4	16081									16082	2	6	16083	11	16	16084	17	53
128	8 05:41.337	23	18	16080	14	5	16081									16082	2	6	16083	11	16	16084	17	53
129	8 05:41.337	23	18	16080	15	5	16081									16082	1	3	16083	11	16	16084	17	53
130	8 05:41.337	23	18	16080	15	6	16081									16082	1	3	16083	11	16	16084	17	53
131	8 05:41.337	23	18	16080	15	6	16081									16082	1	3	16083	11	16	16084	17	53
132	8 05:41.337	23	18	16080	15	6	16081									16082	1	3	16083	11	16	16084	17	53
133	8 05:41.337	23	18	16080	15	6	16081									16082	2	5	16083	11	16	16084	17	53
134	8 05:41.337	23	18	16080	15	6	16081									16082	2	5	16083	11	16	16084	17	53
135	8 05:41.337	23	18	16080	15	6	16081									16082	3	6	16083	11	16	16084	17	53
136	8 05:41.337	23	18	16080	15	6	16081									16082	3	6	16083	11	16	16084	17	53
137	8 05:41.337	23	18	16080	14	6	16081									16082	3	6	16083	11	16	16084	17	53
138	8 05:41.337	23	18	16080	14	5	16081									16082	3	6	16083	11	16	16084	17	53
139	8 05:41.338	23	18	16080	15	5	16081									16082	2	2	16083	11	16	16084	17	53
140	8 05:41.338	23	18	16080	15	6	16081									16082	2	2	16083	11	16	16084	17	53
141	8 05:41.339	21	17	16080	15	6	16081									16082	2	2	16083	11	16	16084	17	53

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		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth								
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	TagS0	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
142	8 05:41.339	21	17	16080	15	6	16081									16082	3	3	16083	11	16	16084	17	53
143	8 05:41.341	21	17	16080	15	6	16081									16082	3	3	16083	11	16	16084	17	53
144	8 05:41.343	21	17	16080	15	6	16081									16082	3	3	16083	11	16	16084	17	53
145	8 05:41.343	21	17	16080	16	7	16081									16082	3	3	16083	11	16	16084	17	53
146	8 05:41.348	21	17	16080	16	7	16081									16082	3	3	16083	12	17	16084	17	53
147	8 05:41.350	21	17	16080	16	7	16081									16082	3	3	16083	12	17	16084	18	54
148	8 05:41.350	21	17	16080	16	7	16081									16082	3	3	16083	12	17	16084	18	54
149	8 05:41.353	21	17	16080	16	7	16081									16082	3	3	16083	12	17	16084	18	54
150	8 05:41.353	21	17	16080	16	7	16081									16082	3	3	16083	12	17	16084	18	54
151	8 05:41.361	21	17	16080	16	7	16081									16082	3	3	16083	12	17	16084	18	54
152	8 05:41.361	21	17	16080	16	7	16081									16082	3	3	16083	12	17	16084	18	54
153	8 05:41.372	21	17	16080	16	7	16081									16082	3	3	16083	11	16	16084	18	54
154	8 05:41.411	21	17	16080	13	6	16081									16082	3	3	16083	11	16	16084	18	54
155	8 05:41.411	21	17	16080	13	6	16081									16082	3	3	16083	11	16	16084	18	54
156	8 05:41.413	21	17	16080	13	6	16081									16082	4	4	16083	11	16	16084	18	54
157	8 05:41.419	21	17	16080	13	6	16081									16082	4	4	16083	11	16	16084	18	54
158	8 05:41.421	21	17	16080	13	6	16081									16082	4	4	16083	11	16	16084	18	54
159	8 05:41.443	21	17	16080	13	6	16081									16082	4	4	16083	11	16	16084	18	54
160	8 05:41.443	21	17	16080	13	6	16081									16082	4	4	16083	11	16	16084	18	54
161	8 05:41.535	21	17	16080	13	6	16081									16082	4	4	16083	11	16	16084	18	54
162	8 05:41.536	21	17	16080	13	6	16081									16082	4	4	16083	10	15	16084	18	54
163	8 05:41.594	21	17	16080	14	7	16081									16082	4	4	16083	10	15	16084	18	54
164	8 05:41.594	21	17	16080	14	7	16081									16082	4	4	16083	10	15	16084	18	54
165	8 05:41.615	22	18	16080	14	7	16081									16082	4	4	16083	10	15	16084	18	54
166	8 05:41.839	22	18	16080	14	7	16081									16082	3	3	16083	10	15	16084	18	54
167	8 05:41.839	22	18	16080	14	7	16081									16082	3	3	16083	9	14	16084	18	54
168	8 05:41.839	22	18	16080	15	8	16081									16082	3	3	16083	9	14	16084	18	54
169	8 05:42.420	22	18	16080	18	9	16081									16082	3	3	16083	9	14	16084	18	54
170	8 05:42.421	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	18	54
171	8 05:42.684							YB01	Cancel	S	6	0	0	16084	Spoof									
172	8 05:42.684	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	17	48
173	8 05:42.684							YB01	Cancel	S	3	0	0	16084	Spoof									
174	8 05:42.684	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	16	45
175	8 05:42.684							YB01	Cancel	S	4	0	0	16084	Spoof									
176	8 05:42.684	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	15	41
177	8 05:42.684							YB01	Cancel	S	4	0	0	16084	Spoof									
178	8 05:42.685	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	14	37
179	8 05:42.685							YB01	Cancel	S	4	0	0	16084	Spoof									
180	8 05:42.685	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	13	33
181	8 05:42.685							YB01	Cancel	S	4	0	0	16084	Spoof									
182	8 05:42.685	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	12	29
183	8 05:42.685							YB01	Cancel	S	7	0	0	16084	Spoof									
184	8 05:42.685	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	11	22
185	8 05:42.685							YB01	Cancel	S	8	0	0	16084	Spoof									
186	8 05:42.685	23	19	16080	18	9	16081									16082	3	3	16083	9	14	16084	10	14
187	8 05:42.685	23	19	16080	18	9	16081									16083	9	14	16084	10	14	16085	17	20
188	8 05:42.685	23	19	16080	18	9	16081									16083	9	14	16084	10	14	16085	17	20

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Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
189	8 05:42.685	23	19	16080	18	9	16081									16083	9	14	16084	10	14	16085	17	20
190	8 05:42.686	18	9	16081	3	1	16082									16083	9	14	16084	10	14	16085	17	20
191	8 05:42.686	18	9	16081	3	1	16082									16083	9	14	16084	10	14	16085	17	20
192	8 05:42.686	18	9	16081	3	1	16082									16083	8	13	16084	10	14	16085	17	20
193	8 05:42.686	18	9	16081	3	1	16082									16083	8	13	16084	10	14	16085	17	20
194	8 05:42.686	18	9	16081	3	1	16082									16083	8	13	16084	10	14	16085	17	20
195	8 05:42.686	18	9	16081	3	1	16082									16083	7	10	16084	10	14	16085	17	20
196	8 05:42.686	18	9	16081	3	1	16082									16083	7	10	16084	10	14	16085	17	20
197	8 05:42.686	18	9	16081	3	1	16082									16083	7	10	16084	10	14	16085	17	20
198	8 05:42.686	18	9	16081	4	2	16082									16083	7	10	16084	10	14	16085	17	20
199	8 05:42.686	18	9	16081	5	3	16082									16083	7	10	16084	10	14	16085	17	20
200	8 05:42.717	18	9	16081	5	3	16082									16083	7	10	16084	10	14	16085	17	20
201	8 05:42.717	18	9	16081	5	3	16082									16083	7	10	16084	10	14	16085	17	20
202	8 05:42.717	18	9	16081	5	3	16082									16083	7	10	16084	10	14	16085	17	20
203	8 05:42.717	18	9	16081	5	3	16082									16083	7	10	16084	10	14	16085	17	20
204	8 05:42.762	18	9	16081	5	3	16082									16083	6	9	16084	10	14	16085	17	20
205	8 05:42.763	18	9	16081	5	3	16082									16083	5	8	16084	10	14	16085	17	20
206	8 05:42.878	18	9	16081	5	3	16082									16083	4	7	16084	10	14	16085	17	20
207	8 05:42.879	18	9	16081	6	4	16082									16083	4	7	16084	10	14	16085	17	20
208	8 05:42.879	19	10	16081	6	4	16082									16083	4	7	16084	10	14	16085	17	20
209	8 05:42.897	19	10	16081	6	4	16082									16083	3	3	16084	10	14	16085	17	20
210	8 05:42.897	19	10	16081	7	5	16082									16083	3	3	16084	10	14	16085	17	20
211	8 05:42.897	19	10	16081	7	5	16082									16083	3	3	16084	10	14	16085	16	19
212	8 05:42.922	19	10	16081	7	5	16082									16083	3	3	16084	9	13	16085	16	19
213	8 05:43.185	21	11	16081	7	5	16082									16083	3	3	16084	9	13	16085	16	19
214	8 05:43.185	21	11	16081	7	5	16082									16083	3	3	16084	8	12	16085	16	19
215	8 05:43.565							YB01	Order	S	40	40	1	16083	Genuine	16083	3	3	16084	8	12	16085	16	19
216	8 05:43.565	21	11	16081	7	5	16082									16083	4	4	16084	8	12	16085	16	19
217	8 05:44.757	21	11	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
218	8 05:45.024							YB01	Order	B	2	2	0	16081	Spoof									
219	8 05:45.024	23	12	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
220	8 05:45.024							YB01	Order	B	6	6	0	16081	Spoof									
221	8 05:45.024	29	13	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
222	8 05:45.024							YB01	Order	B	3	3	0	16081	Spoof									
223	8 05:45.024	32	14	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
224	8 05:45.024							YB01	Order	B	1	1	0	16081	Spoof									
225	8 05:45.024	33	15	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
226	8 05:45.024							YB01	Order	B	7	7	0	16081	Spoof									
227	8 05:45.024	40	16	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
228	8 05:45.024							YB01	Order	B	7	7	0	16081	Spoof									
229	8 05:45.024	47	17	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
230	8 05:45.024							YB01	Order	B	2	2	0	16081	Spoof									
231	8 05:45.024	49	18	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
232	8 05:45.024							YB01	Order	B	7	7	0	16081	Spoof									
233	8 05:45.024	56	19	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
234	8 05:45.024							YB01	Order	B	1	1	0	16081	Spoof									
235	8 05:45.024	57	20	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19

Bid Side Market Depth | **Mohan Activity** | **Ask Side Market Depth**

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Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	TagS0	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
236	8 05:45.024							YB01	Order	B	3	3	0	16081	Spoof									
237	8 05:45.024	60	21	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
238	8 05:45.024							YB01	Order	B	1	1	0	16081	Spoof									
239	8 05:45.024	61	22	16081	6	4	16082									16083	4	4	16084	8	12	16085	16	19
240	8 05:45.117							YB01	Trade	S	1	39	0	16083	Genuine									
241	8 05:45.117							YB01	Trade	S	1	38	0	16083	Genuine									
242	8 05:45.117							YB01	Trade	S	1	37	0	16083	Genuine									
243	8 05:45.117							YB01	Trade	S	1	36	0	16083	Genuine									
244	8 05:45.117							YB01	Trade	S	1	35	0	16083	Genuine									
245	8 05:45.117	61	22	16081	6	4	16082									16083	1	1	16084	8	12	16085	16	19
246	8 05:45.118							YB01	Trade	S	1	34	0	16083	Genuine									
247	8 05:45.118							YB01	Trade	S	1	33	0	16083	Genuine									
248	8 05:45.118							YB01	Trade	S	1	32	0	16083	Genuine									
249	8 05:45.118							YB01	Trade	S	1	31	0	16083	Genuine									
250	8 05:45.118							YB01	Trade	S	1	30	0	16083	Genuine									
251	8 05:45.118							YB01	Trade	S	1	29	0	16083	Genuine									
252	8 05:45.118	61	22	16081	7	5	16082									16083	1	1	16084	8	12	16085	16	19
253	8 05:45.118	61	22	16081	10	6	16082									16083	1	1	16084	8	12	16085	16	19
254	8 05:45.118	61	22	16081	11	7	16082									16083	1	1	16084	8	12	16085	16	19
255	8 05:45.118	61	22	16081	11	7	16082									16083	1	1	16084	8	12	16085	16	19
256	8 05:45.118	61	22	16081	11	7	16082									16083	1	1	16084	8	12	16085	15	18
257	8 05:45.119							YB01	Trade	S	1	28	0	16083	Genuine									
258	8 05:45.119	61	22	16081	12	8	16082									16083	1	1	16084	8	12	16085	15	18
259	8 05:45.119	61	22	16081	12	8	16082									16083	1	1	16084	8	12	16085	15	18
260	8 05:45.119	61	22	16081	12	8	16082									16083	1	1	16084	7	11	16085	15	18
261	8 05:45.119	61	22	16081	12	8	16082									16083	1	1	16084	7	11	16085	16	19
262	8 05:45.120							YB01	Trade	S	1	27	0	16083	Genuine									
263	8 05:45.121	61	22	16081	12	8	16082									16083	1	1	16084	8	12	16085	16	19
264	8 05:46.239							YB01	Trade	S	1	26	0	16083	Genuine									
265	8 05:46.239							YB01	Order	B	8	8	0	16082	Spoof									
266	8 05:46.239	61	22	16081	20	9	16082									16083	1	1	16084	8	12	16085	16	19
267	8 05:46.239							YB01	Order	B	7	7	0	16082	Spoof									
268	8 05:46.239	61	22	16081	27	10	16082									16083	1	1	16084	8	12	16085	16	19
269	8 05:46.239							YB01	Order	B	6	6	0	16082	Spoof									
270	8 05:46.239	61	22	16081	33	11	16082									16083	1	1	16084	8	12	16085	16	19
271	8 05:46.239							YB01	Order	B	4	4	0	16082	Spoof									
272	8 05:46.239	61	22	16081	37	12	16082									16083	1	1	16084	8	12	16085	16	19
273	8 05:46.239							YB01	Order	B	4	4	0	16082	Spoof									
274	8 05:46.239	61	22	16081	41	13	16082									16083	1	1	16084	8	12	16085	16	19
275	8 05:46.239							YB01	Order	B	1	1	0	16082	Spoof									
276	8 05:46.239	61	22	16081	42	14	16082									16083	1	1	16084	8	12	16085	16	19
277	8 05:46.239							YB01	Order	B	4	4	0	16082	Spoof									
278	8 05:46.239	61	22	16081	46	15	16082									16083	1	1	16084	8	12	16085	16	19
279	8 05:46.239							YB01	Order	B	6	6	0	16082	Spoof									
280	8 05:46.239	61	22	16081	52	16	16082									16083	1	1	16084	8	12	16085	16	19
281	8 05:46.240							YB01	Trade	S	1	25	0	16083	Genuine									
282	8 05:46.240							YB01	Trade	S	1	24	0	16083	Genuine									

Bid Side Market Depth · Mohan Activity · Ask Side Market Depth

EXHIBIT A

Date: Nov 27, 2013

December 2013 E-mini Dow Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth								
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	TagS0	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
283	8 05:46.240							YB01	Trade	S	1	23	0	16083	Genuine									
284	8 05:46.240							YB01	Trade	S	1	22	0	16083	Genuine									
285	8 05:46.240							YB01	Trade	S	1	21	0	16083	Genuine									
286	8 05:46.240							YB01	Trade	S	1	20	0	16083	Genuine									
287	8 05:46.240							YB01	Trade	S	1	19	0	16083	Genuine									
288	8 05:46.240							YB01	Trade	S	1	18	0	16083	Genuine									
289	8 05:46.240							YB01	Trade	S	1	17	0	16083	Genuine									
290	8 05:46.240							YB01	Trade	S	1	16	0	16083	Genuine									
291	8 05:46.240							YB01	Trade	S	1	15	0	16083	Genuine									
292	8 05:46.240							YB01	Trade	S	1	14	0	16083	Genuine									
293	8 05:46.240							YB01	Trade	S	1	13	0	16083	Genuine									
294	8 05:46.240							YB01	Trade	S	1	12	0	16083	Genuine									
295	8 05:46.240							YB01	Trade	S	1	11	0	16083	Genuine									
296	8 05:46.240	61	22	16081	52	16	16082									16083	1	1	16084	8	12	16085	16	19
297	8 05:46.240	61	22	16081	52	16	16082									16083	1	1	16084	8	12	16085	16	19
298	8 05:46.240	61	22	16081	52	16	16082									16083	1	1	16084	8	12	16085	16	19
299	8 05:46.240	61	22	16081	52	16	16082									16083	1	1	16084	8	12	16085	16	19
300	8 05:46.240	61	22	16081	52	16	16082									16083	1	1	16084	8	12	16085	16	19
301	8 05:46.240	61	22	16081	52	16	16082									16083	1	1	16084	8	12	16085	16	19
302	8 05:46.241							YB01	Trade	S	1	10	0	16083	Genuine									
303	8 05:46.241							YB01	Trade	S	1	9	0	16083	Genuine									
304	8 05:46.241							YB01	Trade	S	1	8	0	16083	Genuine									
305	8 05:46.241							YB01	Trade	S	1	7	0	16083	Genuine									
306	8 05:46.241							YB01	Trade	S	1	6	0	16083	Genuine									
307	8 05:46.241							YB01	Trade	S	1	5	0	16083	Genuine									
308	8 05:46.241							YB01	Trade	S	5	0	0	16083	Genuine									
309	8 05:46.241	61	22	16081	52	16	16082									16083	1	1	16084	9	13	16085	16	19
310	8 05:46.241	52	16	16082	1	1	16083									16083	1	1	16084	9	13	16085	16	19
311	8 05:46.241	52	16	16082	1	1	16083									16084	9	13	16085	16	19	16086	14	16
312	8 05:46.241	52	16	16082	1	1	16083									16084	9	13	16085	16	19	16086	14	16
313	8 05:46.241	52	16	16082	1	1	16083									16084	8	12	16085	16	19	16086	14	16
314	8 05:46.242	52	16	16082	2	2	16083									16084	8	12	16085	16	19	16086	14	16
315	8 05:46.242	52	16	16082	2	2	16083									16084	8	12	16085	16	19	16086	14	16
316	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	14	16
317	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	14	16
318	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	14	16
319	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	14	16
320	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	14	16
321	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	14	16
322	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	15	19
323	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	15	19
324	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	15	19
325	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	15	19
326	8 05:46.242	61	22	16081	52	16	16082									16084	8	12	16085	16	19	16086	15	19
327	8 05:46.242	61	22	16081	52	16	16082									16083	1	2	16084	8	12	16085	16	19
328	8 05:46.242	61	22	16081	52	16	16082									16083	1	2	16084	8	12	16085	16	19
329	8 05:46.242	61	22	16081	53	17	16082									16083	1	2	16084	8	12	16085	16	19

EXHIBIT A

Date: Nov 27, 2013
December 2013 E-mini Dow Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth								
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
330	8 05:46.243	61	22	16081	53	17	16082									16083	1	2	16084	9	13	16085	16	19
331	8 05:46.243	61	22	16081	52	16	16082									16083	1	2	16084	9	13	16085	16	19
332	8 05:46.243	61	22	16081	52	16	16082									16083	1	2	16084	9	13	16085	16	19
333	8 05:46.243	61	22	16081	52	16	16082									16083	1	2	16084	9	13	16085	16	19
334	8 05:46.243	61	22	16081	53	17	16082									16083	1	2	16084	9	13	16085	16	19
335	8 05:46.243	61	22	16081	53	17	16082									16083	1	2	16084	9	13	16085	16	19
336	8 05:46.243	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
337	8 05:46.243	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
338	8 05:46.243	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
339	8 05:46.243	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
340	8 05:46.243	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
341	8 05:46.244	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
342	8 05:46.244	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
343	8 05:46.246	53	17	16082	1	1	16083									16084	9	13	16085	16	19	16086	15	19
344	8 05:46.246	53	17	16082	1	1	16083									16084	9	13	16085	16	19	16086	15	19
345	8 05:46.246	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
346	8 05:46.246	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
347	8 05:46.246	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
348	8 05:46.246	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
349	8 05:46.247	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
350	8 05:46.247	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
351	8 05:46.262	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
352	8 05:46.262	61	22	16081	53	17	16082									16084	9	13	16085	16	19	16086	15	19
353	8 05:46.263	61	22	16081	53	17	16082									16084	10	21	16085	16	19	16086	15	19
354	8 05:46.263	61	22	16081	53	17	16082									16084	11	29	16085	16	19	16086	15	19
355	8 05:46.263	61	22	16081	53	17	16082									16084	11	29	16085	17	20	16086	15	19
356	8 05:46.742	61	22	16081	52	16	16082									16084	11	29	16085	17	20	16086	15	19
357	8 05:46.807	61	22	16081	52	16	16082									16084	11	29	16085	17	20	16086	15	19
358	8 05:46.889	52	16	16082	10	1	16083									16084	11	29	16085	17	20	16086	15	19
359	8 05:46.889	52	16	16082	8	1	16083									16084	11	29	16085	17	20	16086	15	19
360	8 05:46.890	52	16	16082	2	1	16083									16084	11	29	16085	17	20	16086	15	19
361	8 05:46.890	52	16	16082	2	1	16083									16084	11	29	16085	17	20	16086	15	19
362	8 05:46.890	52	16	16082	2	1	16083									16084	11	29	16085	17	20	16086	15	19
363	8 05:46.890	61	22	16081	52	16	16082									16084	11	29	16085	17	20	16086	15	19
364	8 05:46.890	61	22	16081	52	16	16082									16084	11	29	16085	17	20	16086	15	19
365	8 05:46.891	61	22	16081	52	16	16082									16084	11	29	16085	17	20	16086	15	19
366	8 05:46.891	61	22	16081	52	16	16082									16084	11	29	16085	17	20	16086	15	19
367	8 05:47.085	61	22	16081	48	15	16082									16084	11	29	16085	17	20	16086	15	19
368	8 05:47.085							YB01	Cancel	B	8	0	0	16082	Spoof									
369	8 05:47.085	61	22	16081	40	14	16082									16084	11	29	16085	17	20	16086	15	19
370	8 05:47.085							YB01	Cancel	B	1	0	0	16082	Spoof									
371	8 05:47.085	61	22	16081	39	13	16082									16084	11	29	16085	17	20	16086	15	19
372	8 05:47.085							YB01	Cancel	B	7	0	0	16082	Spoof									
373	8 05:47.085	61	22	16081	32	12	16082									16084	11	29	16085	17	20	16086	15	19
374	8 05:47.085							YB01	Cancel	B	4	0	0	16082	Spoof									
375	8 05:47.085	61	22	16081	28	11	16082									16084	11	29	16085	17	20	16086	15	19
376	8 05:47.085							YB01	Cancel	B	6	0	0	16082	Spoof									

EXHIBIT A

Date: Nov 27, 2013
December 2013 E-mini Dow Contracts

Row	Time (CST)	Bid Side Market Depth						Mohan Activity								Ask Side Market Depth								
		BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2	AskPx3	AskCnt3	AskQty3
377	8 05:47.085	61	22	16081	22	10	16082									16084	11	29	16085	17	20	16086	15	19
378	8 05:47.085						16082	YB01	Cancel	B	6	0	0	16082	Spoof									
379	8 05:47.085	61	22	16081	16	9	16082									16084	11	29	16085	17	20	16086	15	19
380	8 05:47.085						16082	YB01	Cancel	B	4	0	0	16082	Spoof									
381	8 05:47.085	61	22	16081	12	8	16082									16084	11	29	16085	17	20	16086	15	19
382	8 05:47.085						16082	YB01	Cancel	B	4	0	0	16082	Spoof									
383	8 05:47.085	61	22	16081	11	7	16082									16084	11	29	16085	17	20	16086	15	19
384	8 05:47.085	61	22	16081	10	6	16082									16084	11	29	16085	17	20	16086	15	19
385	8 05:47.091	10	6	16082	10	1	16083									16084	11	29	16085	17	20	16086	15	19
386	8 05:47.091	10	6	16082	10	1	16083									16084	11	29	16085	17	20	16086	15	19
387	8 05:47.091	10	6	16082	10	1	16083									16084	11	29	16085	17	20	16086	15	19
388	8 05:47.092	10	6	16082	7	1	16083									16084	11	29	16085	17	20	16086	15	19
389	8 05:47.092	10	6	16082	6	1	16083									16084	11	29	16085	17	20	16086	15	19
390	8 05:47.092	10	6	16082	7	2	16083									16084	11	29	16085	17	20	16086	15	19
391	8 05:47.092	61	22	16081	10	6	16082									16084	11	29	16085	17	20	16086	15	19
392	8 05:47.092	61	22	16081	10	6	16082									16084	11	29	16085	17	20	16086	15	19
393	8 05:47.092	61	22	16081	10	6	16082									16084	11	29	16085	17	20	16086	15	19
394	8 05:47.092	61	22	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
395	8 05:47.390	61	22	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
396	8 05:47.391	60	21	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
397	8 05:47.421						16082	YB01	Cancel	B	7	0	0	16081	Spoof									
398	8 05:47.421	53	20	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
399	8 05:47.421						16082	YB01	Cancel	B	1	0	0	16081	Spoof									
400	8 05:47.421	52	19	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
401	8 05:47.421						16082	YB01	Cancel	B	1	0	0	16081	Spoof									
402	8 05:47.421	51	18	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
403	8 05:47.421						16082	YB01	Cancel	B	7	0	0	16081	Spoof									
404	8 05:47.421	44	17	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
405	8 05:47.421						16082	YB01	Cancel	B	2	0	0	16081	Spoof									
406	8 05:47.421	42	16	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
407	8 05:47.421						16082	YB01	Cancel	B	3	0	0	16081	Spoof									
408	8 05:47.421	39	15	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
409	8 05:47.421						16082	YB01	Cancel	B	7	0	0	16081	Spoof									
410	8 05:47.421	32	14	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
411	8 05:47.421						16082	YB01	Cancel	B	6	0	0	16081	Spoof									
412	8 05:47.421	26	13	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
413	8 05:47.421						16082	YB01	Cancel	B	1	0	0	16081	Spoof									
414	8 05:47.421	25	12	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
415	8 05:47.421						16082	YB01	Cancel	B	2	0	0	16081	Spoof									
416	8 05:47.421	23	11	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19
417	8 05:47.421						16082	YB01	Cancel	B	3	0	0	16081	Spoof									
418	8 05:47.421	20	10	16081	10	6	16082									16084	11	29	16085	16	19	16086	15	19

EXHIBIT A

Exhibit B

TO COMPLAINT FOR INJUNCTIVE RELIEF, CIVIL MONETARY PENALTIES, AND OTHER RELIEF

Date: Dec 2, 2013
December 2013 E-mini NASDAQ Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
1	3:01:50.862							YB01	Order	B	40	40	1	349075	Genuine						
2	3:01:50.862	19	14	349050	4	4	349075									349100	10	13	349125	14	21
3	3:01:51.406	19	14	349050	5	5	349075									349100	10	13	349125	14	21
4	3:01:51.409	19	14	349050	5	5	349075									349100	9	12	349125	14	21
5	3:01:51.410	19	14	349050	5	5	349075									349100	8	11	349125	14	21
6	3:01:51.542	19	14	349050	5	5	349075									349100	9	12	349125	14	21
7	3:01:51.909	19	14	349050	5	5	349075									349100	9	12	349125	13	20
8	3:01:52.808	19	14	349050	4	4	349075									349100	9	12	349125	13	20
9	3:01:52.809	19	14	349050	4	4	349075									349100	10	13	349125	13	20
10	3:01:52.810	19	14	349050	4	4	349075									349100	10	13	349125	14	21
11	3:01:53.352	19	14	349050	5	5	349075									349100	10	13	349125	14	21
12	3:01:53.353	19	14	349050	5	5	349075									349100	9	12	349125	14	21
13	3:01:53.477	19	14	349050	4	4	349075									349100	9	12	349125	13	20
14	3:01:53.854	19	14	349050	4	4	349075									349100	9	12	349125	13	20
15	3:01:54.271	19	14	349050	3	3	349075									349100	9	12	349125	13	20
16	3:01:54.271	19	14	349050	3	3	349075									349100	9	12	349125	13	20
17	3:01:54.272	19	14	349050	3	3	349075									349100	10	13	349125	13	20
18	3:01:54.273	19	14	349050	3	3	349075									349100	10	13	349125	14	21
19	3:01:54.985	19	14	349050	3	3	349075									349100	10	13	349125	14	21
20	3:01:55.069	19	14	349050	3	3	349075									349100	10	13	349125	14	21
21	3:01:55.113	19	14	349050	3	3	349075									349100	9	12	349125	14	21
22	3:01:55.114	19	14	349050	5	4	349075									349100	9	12	349125	14	21
23	3:01:55.114	19	14	349050	7	6	349075									349100	9	12	349125	14	21
24	3:01:55.114	19	14	349050	7	6	349075									349100	8	11	349125	14	21
25	3:01:55.115	19	14	349050	7	6	349075									349100	7	10	349125	14	21
26	3:01:55.115	19	14	349050	7	6	349075									349100	6	9	349125	14	21
27	3:01:55.115	19	14	349050	7	6	349075									349100	5	8	349125	14	21
28	3:01:55.115	19	14	349050	8	7	349075									349100	5	8	349125	14	21
29	3:01:55.115	19	14	349050	9	8	349075									349100	5	8	349125	14	21
30	3:01:55.115	19	14	349050	9	8	349075									349100	4	7	349125	14	21
31	3:01:55.115	19	14	349050	9	8	349075									349100	3	6	349125	14	21
32	3:01:55.116	20	15	349050	10	9	349075									349100	3	6	349125	14	21
33	3:01:55.116	20	15	349075	10	9	349075									349100	2	3	349125	14	21
34	3:01:55.122	10	9	349075	2	1	349100									349125	14	21	349150	17	31
35	3:01:55.122	20	15	349050	10	9	349075									349125	14	21	349150	17	31
36	3:01:55.122	10	9	349075	1	1	349100									349125	14	21	349150	17	31
37	3:01:55.122	11	10	349075	1	1	349100									349125	13	18	349150	17	31
38	3:01:55.122	20	15	349050	11	10	349075									349100	1	2	349125	13	18
39	3:01:55.123	20	15	349050	11	10	349075									349100	1	2	349125	13	18
40	3:01:55.123	25	16	349050	10	9	349075									349125	13	18	349150	16	26
41	3:01:55.123	25	16	349050	10	9	349075									349125	13	18	349150	17	31
42	3:01:55.123	25	16	349050	11	10	349075									349125	13	18	349150	17	31
43	3:01:55.123	20	15	349050	11	10	349075									349125	13	18	349150	17	31
44	3:01:55.123	25	16	349050	12	11	349075									349125	13	18	349150	17	31
45	3:01:55.123	25	16	349050	12	11	349075									349125	13	18	349150	17	31
46	3:01:55.123	25	16	349050	12	11	349075									349125	13	18	349150	16	26
47	3:01:55.124	20	15	349050	12	11	349075									349125	13	18	349150	16	26
48	3:01:55.124	20	15	349050	12	11	349075									349125	13	18	349150	16	26
49	3:01:55.125	20	15	349050	12	11	349075									349100	1	1	349125	13	18
50	3:01:55.125	20	15	349050	12	11	349075									349100	2	2	349125	13	18
51	3:01:55.125	20	15	349050	12	11	349075									349100	2	2	349125	13	18

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		Bid Side Market Depth							Mohan Activity							Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
52	3:01:55.125	20	15	349050	12	11	349075									349100	3	4	349125	13	18
53	3:01:55.126	20	15	349050	12	11	349075									349125	13	18	349150	17	31
54	3:01:55.126	20	15	349050	11	10	349075									349125	13	18	349150	17	31
55	3:01:55.126	20	15	349050	12	11	349075									349125	13	18	349150	17	31
56	3:01:55.127	20	15	349050	12	11	349075									349125	13	18	349150	16	26
57	3:01:55.127	20	15	349050	12	11	349075									349100	1	2	349125	13	18
58	3:01:55.127	20	15	349050	12	11	349075									349125	13	18	349150	16	26
59	3:01:55.127	20	15	349050	11	10	349075									349125	13	18	349150	16	26
60	3:01:55.128	20	15	349050	12	11	349075									349125	13	18	349150	16	26
61	3:01:55.140	20	15	349050	12	11	349075									349125	14	19	349150	16	26
62	3:01:55.140	20	15	349050	12	11	349075									349100	1	1	349125	14	19
63	3:01:55.140	20	15	349050	12	11	349075									349100	2	3	349125	14	19
64	3:01:55.141	20	15	349050	11	10	349075									349100	2	3	349125	14	19
65	3:01:55.145	20	15	349050	11	10	349075									349100	1	2	349125	14	19
66	3:01:55.145	20	15	349050	11	10	349075									349125	14	19	349150	16	26
67	3:01:55.146	20	15	349050	12	11	349075									349125	14	19	349150	16	26
68	3:01:55.197	20	15	349050	12	10	349075									349100	1	2	349125	14	19
69	3:01:55.197	20	15	349050	12	11	349075									349100	1	2	349125	15	22
70	3:01:55.197	20	15	349050	12	11	349075									349100	1	2	349125	15	22
71	3:01:55.197	20	15	349050	11	10	349075									349100	1	2	349125	15	22
72	3:01:55.227	20	15	349050	11	10	349075									349100	1	2	349125	15	22
73	3:01:55.229	20	15	349050	11	10	349075									349125	15	22	349150	17	31
74	3:01:55.230	20	15	349050	11	10	349075									349125	14	19	349150	17	31
75	3:01:55.230	20	15	349050	12	11	349075									349125	14	19	349150	17	31
76	3:01:55.230	20	15	349050	12	11	349075									349125	14	19	349150	16	26
77	3:01:55.230	20	15	349050	11	10	349075									349125	14	19	349150	16	26
78	3:01:55.235	20	15	349050	11	10	349075									349100	1	1	349125	14	19
79	3:01:55.235	20	15	349050	11	10	349075									349125	14	19	349150	16	26
80	3:01:55.235	20	15	349050	11	10	349075									349125	14	19	349150	17	31
81	3:01:55.235	20	15	349050	11	10	349075									349125	14	19	349150	16	26
82	3:01:55.241	20	15	349050	11	10	349075									349100	1	1	349125	14	19
83	3:01:55.241	20	15	349050	11	10	349075									349125	14	19	349150	16	26
84	3:01:55.241	20	15	349050	11	10	349075									349125	14	19	349150	17	31
85	3:01:55.241	20	15	349050	11	10	349075									349125	14	19	349150	16	26
86	3:01:55.314	23	16	349050	11	10	349075									349125	14	19	349150	16	26
87	3:01:55.330	23	16	349050	12	11	349100									349125	14	19	349150	16	26
88	3:01:55.504	23	16	349050	15	12	349100									349125	14	19	349150	16	26
89	3:01:55.615	23	16	349050	15	12	349075									349125	13	18	349150	16	26
90	3:01:55.811	28	17	349050	15	12	349075									349100	1	1	349125	13	18
91	3:01:55.811	15	12	349075	1	1	349075									349100	1	1	349125	14	21
92	3:01:55.811	15	12	349075	1	1	349100									349125	14	21	349150	16	26
93	3:01:55.811	15	12	349075	1	1	349100									349125	14	21	349150	17	31
94	3:01:55.812	15	12	349075	1	1	349100									349125	13	18	349150	17	31
95	3:01:55.812	23	16	349050	15	12	349075									349125	13	18	349150	17	31
96	3:01:55.812	28	17	349050	15	12	349075									349125	13	18	349150	17	31
97	3:01:55.812	15	12	349075	2	1	349075									349125	13	18	349150	16	26
98	3:01:55.812	15	12	349075	2	1	349100									349125	13	18	349150	16	26
99	3:01:55.812	23	16	349050	15	12	349075									349125	13	18	349150	16	26
100	3:01:55.812	28	17	349050	15	12	349075									349125	13	18	349150	16	26
101	3:01:55.813	28	17	349050	16	13	349075									349125	13	18	349150	16	26
102	3:01:55.813	23	16	349050	16	13	349075									349125	13	18	349150	16	26

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Mohan Activity

		Bid Side Market Depth														Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
103	3:01:55 813	28	17	349050	16	13	349075									349125	13	18	349150	16	26
104	3:01:55 813	23	16	349050	16	13	349075									349125	13	18	349150	16	26
105	3:01:55 813	16	13	349075	2	1	349100									349125	13	18	349150	16	26
106	3:01:55 814	23	16	349050	16	13	349075									349125	13	18	349150	16	26
107	3:01:55 814	28	17	349050	16	13	349075									349125	13	18	349150	16	26
108	3:01:55 814	39	18	349050	16	13	349075									349125	13	18	349150	16	26
109	3:01:55 814	16	13	349075	2	1	349100									349125	13	18	349150	16	26
110	3:01:55 815	16	13	349075	2	1	349100									349125	13	18	349150	16	26
111	3:01:55 815	16	13	349075	2	1	349100									349125	13	18	349150	16	26
112	3:01:55 815	28	17	349050	16	13	349075									349125	13	18	349150	16	26
113	3:01:55 818	23	16	349050	16	13	349075									349125	13	18	349150	16	26
114	3:01:56 312	23	16	349050	16	13	349075									349125	13	18	349150	15	25
115	3:01:56 313	22	15	349050	15	12	349075									349125	13	18	349150	15	25
116	3:01:57.671	15	12	349075	1	1	349100									349125	13	18	349150	15	25
117	3:01:57.672	15	12	349075	1	1	349100									349125	13	18	349150	15	25
118	3:01:57.672	16	13	349075	1	1	349100									349125	13	18	349150	15	25
119	3:01:57.672	16	13	349075	1	1	349100									349125	13	18	349150	16	26
120	3:01:57.733	16	13	349075	1	1	349100									349125	13	18	349150	16	26
121	3:01:57 830	16	13	349075	3	2	349100									349125	13	18	349150	16	26
122	3:01:57 836	16	13	349075	1	1	349100									349125	13	18	349150	16	26
123	3:01:57 845	30	17	349050	16	13	349075									349125	13	18	349150	16	26
124	3:01:57 846	25	16	349050	16	13	349075									349125	13	18	349150	16	26
125	3:01:58 332	25	16	349050	15	12	349075									349125	13	18	349150	16	26
126	3:01:58 332	25	16	349050	15	12	349075									349125	13	18	349150	15	25
127	3:01:58.677	25	16	349050	14	11	349075									349125	13	18	349150	15	25
128	3:01:58.677	25	16	349050	14	11	349075									349100	1	2	349125	13	18
129	3:01:58.678	25	16	349050	14	11	349075									349100	1	2	349125	14	21
130	3:01:58.678	25	16	349050	14	11	349075									349100	1	2	349125	14	21
131	3:01:58.696	25	16	349050	14	11	349075									349100	2	3	349125	14	21
132	3:01:58.697	25	16	349050	14	11	349075									349100	3	6	349125	14	21
133	3:01:58.724	25	16	349050	14	11	349075									349100	2	4	349125	14	21
134	3:01:59.199	25	16	349050	14	11	349075									349100	2	4	349125	14	21
135	3:01:59.460	25	16	349050	14	11	349075									349100	4	6	349125	14	21
136	3:01:59.461	26	17	349050	14	11	349075									349100	4	6	349125	14	21
137	3:01:59.461	26	17	349050	13	10	349075									349100	4	6	349125	14	21
138	3:01:59.604	26	17	349050	14	11	349075									349100	3	5	349125	14	21
139	3:01:59.605	26	17	349050	14	11	349075									349100	3	5	349125	14	21
140	3:01:59.605	26	17	349050	14	11	349075									349100	4	6	349125	14	21
141	3:01:59.605	26	17	349050	14	11	349075									349100	3	5	349125	14	21
142	3:02:00.537	26	17	349050	14	11	349075									349100	2	4	349125	14	21
143	3:01:59.781	26	17	349050	14	11	349075									349100	1	1	349125	14	21
144	3:01:59.781	26	17	349050	14	11	349075									349100	1	1	349125	14	21
145	3:01:59.782	26	17	349050	14	11	349075									349100	1	1	349125	14	21
146	3:01:59.782	26	17	349050	14	11	349075									349100	2	4	349125	14	21
147	3:02:00.453	25	17	349050	14	11	349075									349100	2	4	349125	14	21
148	3:02:00 537	26	17	349050	14	11	349075									349100	2	4	349125	14	21
149	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	14	21
150	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	14	21
151	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	14	21
152	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	14	21
153	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	15	25

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		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
154	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	15	25
155	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	15	25
156	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	15	25
157	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	15	25
158	3:02:00 584	30	18	349050	14	11	349075									349100	2	4	349125	15	25
159	3:02:00 585	30	18	349050	14	11	349075									349100	2	4	349125	15	25
160	3:02:00 585	30	18	349050	14	11	349075									349100	2	4	349125	15	25
161	3:02:00 585	30	18	349050	14	11	349075									349100	2	4	349125	15	25
162	3:02:00 588	30	18	349050	14	11	349075									349100	3	5	349125	15	25
163	3:02:00 588	30	18	349050	13	10	349075									349100	3	5	349125	15	25
164	3:02:00 588	30	18	349050	13	10	349075									349100	4	6	349125	15	25
165	3:02:00 588	30	18	349050	13	10	349075									349100	5	7	349125	15	25
166	3:02:00 588	30	18	349050	12	9	349075									349100	5	7	349125	15	25
167	3:02:00 588	30	18	349050	11	8	349075									349100	5	7	349125	15	25
168	3:02:00 589	30	18	349050	11	8	349075									349100	6	8	349125	15	25
169	3:02:00 589	30	18	349050	11	8	349075									349100	6	8	349125	15	25
170	3:02:00 590	30	18	349050	10	7	349075									349100	7	9	349125	15	25
171	3:02:00 591	30	18	349050	10	7	349075									349100	8	10	349125	15	25
172	3:02:00.635	30	18	349050	11	8	349075									349100	8	10	349125	15	25
173	3:02:00.635	30	18	349050	11	8	349075									349100	7	9	349125	15	25
174	3:02:00.691	30	18	349050	11	8	349075									349100	6	8	349125	15	25
175	3:02:00.692	30	18	349050	12	9	349075									349100	6	8	349125	15	25
176	3:02:00.692	30	18	349050	12	9	349075									349100	6	8	349125	15	25
177	3:02:00 881	30	18	349050	12	9	349075									349100	7	9	349125	15	25
178	3:02:00 909	30	18	349050	12	9	349075	YB01	Order	S	6	6	0	349125	Spoof						
179	3:02:00 909	30	18	349050	12	9	349075									349100	7	9	349125	16	31
180	3:02:00 909							YB01	Order	S	6	6	0	349125	Spoof						
181	3:02:00 909	30	18	349050	12	9	349075									349100	7	9	349125	17	37
182	3:02:00 909							YB01	Order	S	5	5	0	349125	Spoof						
183	3:02:00 909	30	18	349050	12	9	349075									349100	7	9	349125	18	42
184	3:02:00 909							YB01	Order	S	6	6	0	349125	Spoof						
185	3:02:00 909	30	18	349050	12	9	349075									349100	7	9	349125	19	48
186	3:02:00 909							YB01	Order	S	4	4	0	349125	Spoof						
187	3:02:00 909	30	18	349050	12	9	349075									349100	7	9	349125	20	52
188	3:02:00 909							YB01	Order	S	5	5	0	349125	Spoof						
189	3:02:00 909	30	18	349050	12	9	349075									349100	7	9	349125	21	57
190	3:02:00 909							YB01	Order	S	3	3	0	349125	Spoof						
191	3:02:00 909							YB01	Order	S	5	5	0	349125	Spoof						
192	3:02:00 909	30	18	349050	12	9	349075									349100	7	9	349125	23	65
193	3:02:00 909	30	18	349050	11	8	349075									349100	7	9	349125	23	65
194	3:02:00 909	30	18	349050	10	7	349075									349100	7	9	349125	23	65
195	3:02:00 909	30	18	349050	10	7	349075									349100	8	10	349125	23	65
196	3:02:00 910	30	18	349050	10	7	349075									349100	9	11	349125	23	65
197	3:02:00 910	30	18	349050	10	7	349075									349100	10	12	349125	23	65
198	3:02:00 910	30	18	349050	10	7	349075									349100	10	12	349125	23	65
199	3:02:00 910	30	18	349050	10	7	349075									349100	11	13	349125	23	65
200	3:02:00 910	30	18	349050	10	7	349075									349100	11	13	349125	24	66
201	3:02:01 012	30	18	349050	10	7	349075									349100	11	13	349125	24	66
202	3:02:01 089	29	17	349050	10	7	349075									349100	11	13	349125	24	66
203	3:02:01 327						349075	YB01	Order	S	6	6	0	349125	Spoof						
204	3:02:01 327	29	17	349050	10	7	349075									349100	11	13	349125	25	72

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Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
205	3:02:01.327							YB01	Order	S	4	4	0	349125	Spoof						
206	3:02:01.327	29	17	349050	10	7	349075									349100	11	13	349125	27	76
207	3:02:01.327							YB01	Order	S	5	5	0	349125	Spoof						
208	3:02:01.327							YB01	Order	S	2	2	0	349125	Spoof						
209	3:02:01.327	29	17	349050	10	7	349075	YB01	Order	S	1	1	0	349125	Spoof	349100	11	13	349125	29	83
210	3:02:01.327	29	17	349050	10	7	349075									349100	11	13	349125	30	84
211	3:02:01.327							YB01	Order	S	4	4	0	349125	Spoof						
212	3:02:01.327																				
213	3:02:01.327	29	17	349050	10	7	349075	YB01	Order	S	8	8	0	349125	Spoof	349100	11	13	349125	31	88
214	3:02:01.327																				
215	3:02:01.327	29	17	349050	10	7	349075	YB01	Order	S	3	3	0	349125	Spoof	349100	11	13	349125	32	96
216	3:02:01.327																				
217	3:02:01.327	29	17	349050	10	7	349075	YB01	Order	S	3	3	0	349125	Spoof	349100	11	13	349125	33	99
218	3:02:01.327							YB01	Order	S	3	3	0	349125	Spoof						
219	3:02:01.327							YB01	Order	S	1	1	0	349125	Spoof						
220	3:02:01.327							YB01	Order	S	3	3	0	349125	Spoof						
221	3:02:01.327	29	17	349050	10	7	349075									349100	11	13	349125	35	106
222	3:02:01.327	29	17	349050	9	6	349075									349100	11	13	349125	35	106
223	3:02:02.141	29	17	349050	9	6	349075									349100	11	13	349125	35	106
224	3:02:02.279	29	17	349050	5	3	349075									349100	11	13	349125	35	106
225	3:02:02.279	29	17	349050	1	1	349075	YB01	Trade	B	1	39	0	349075	Genuine	349100	11	13	349125	35	106
226	3:02:02.279	29	17	349050	1	1	349075									349100	11	13	349125	35	106
227	3:02:02.279	29	17	349050	1	1	349075	YB01	Trade	B	1	38	0	349075	Genuine	349100	11	13	349125	35	106
228	3:02:02.279	29	17	349050	1	1	349075									349100	12	14	349125	35	106
229	3:02:02.284	34	18	349025	29	17	349050									349100	12	14	349125	35	106
230	3:02:02.280							YB01	Trade	B	1	37	0	349075	Genuine						
231	3:02:02.280							YB01	Trade	B	1	36	0	349075	Genuine						
232	3:02:02.280							YB01	Trade	B	1	35	0	349075	Genuine						
233	3:02:02.280							YB01	Trade	B	1	34	0	349075	Genuine						
234	3:02:02.280							YB01	Trade	B	1	33	0	349075	Genuine						
235	3:02:02.280							YB01	Trade	B	1	32	0	349075	Genuine						
236	3:02:02.280							YB01	Trade	B	1	31	0	349075	Genuine						
237	3:02:02.281							YB01	Trade	B	1	30	0	349075	Genuine						
238	3:02:02.281							YB01	Trade	B	1	29	0	349075	Genuine						
239	3:02:02.281							YB01	Trade	B	1	28	0	349075	Genuine						
240	3:02:02.281							YB01	Trade	B	1	27	0	349075	Genuine						
241	3:02:02.281							YB01	Trade	B	1	26	0	349075	Genuine						
242	3:02:02.281							YB01	Trade	B	1	25	0	349075	Genuine						
243	3:02:02.281							YB01	Trade	B	1	24	0	349075	Genuine						
244	3:02:02.281							YB01	Trade	B	1	23	0	349075	Genuine						
245	3:02:02.281							YB01	Trade	B	1	22	0	349075	Genuine						
246	3:02:02.282							YB01	Trade	B	1	21	0	349075	Genuine						
247	3:02:02.282							YB01	Trade	B	1	20	0	349075	Genuine						
248	3:02:02.282							YB01	Trade	B	1	19	0	349075	Genuine						
249	3:02:02.282							YB01	Trade	B	1	18	0	349075	Genuine						
250	3:02:02.282							YB01	Trade	B	1	17	0	349075	Genuine						
251	3:02:02.282							YB01	Trade	B	1	16	0	349075	Genuine						
252	3:02:02.282							YB01	Trade	B	1	15	0	349075	Genuine						
253	3:02:02.282							YB01	Trade	B	1	14	0	349075	Genuine						
254	3:02:02.282							YB01	Trade	B	1	13	0	349075	Genuine						
255	3:02:02.282							YB01	Trade	B	1	12	0	349075	Genuine						

Bid Side Market Depth | Mohan Activity | Ask Side Market Depth

EXHIBIT B

Date: Dec 2, 2013
December 2013 E-mini NASDAQ Contracts

Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
			Bid Side Market Depth						Mohan Activity								Ask Side Market Depth				
256	3:02:02.282							YB01	Trade	B	1	11	0	349075	Genuine						
257	3:02:02.283							YB01	Trade	B	1	10	0	349075	Genuine						
258	3:02:02.283							YB01	Trade	B	1	9	0	349075	Genuine						
259	3:02:02.283							YB01	Trade	B	1	8	0	349075	Genuine						
260	3:02:02.283							YB01	Trade	B	1	7	0	349075	Genuine						
261	3:02:02.283							YB01	Trade	B	1	6	0	349075	Genuine						
262	3:02:02.283							YB01	Trade	B	1	5	0	349075	Genuine						
263	3:02:02.283							YB01	Trade	B	1	4	0	349075	Genuine						
264	3:02:02.283							YB01	Trade	B	1	3	0	349075	Genuine						
265	3:02:02.283							YB01	Trade	B	1	2	0	349075	Genuine						
266	3:02:02.283							YB01	Trade	B	1	1	0	349075	Genuine						
267	3:02:02.283							YB01	Trade	B	1	0	0	349075	Genuine						
268	3:02:02.284	29	17	349050	2	1	349075									349100	12	14	349125	35	106
269	3:02:02.284	28	16	349050	4	2	349075									349100	12	14	349125	35	106
270	3:02:02.284	28	16	349050	5	3	349075									349100	12	14	349125	35	106
271	3:02:02.284	28	16	349050	1	1	349075									349100	12	14	349125	35	106
272	3:02:02.284	34	18	349025	28	16	349050									349100	12	14	349125	35	106
273	3:02:02.284	34	18	349025	27	15	349050									349100	12	14	349125	35	106
274	3:02:02.284	29	17	349025	27	15	349050									349100	12	14	349125	35	106
275	3:02:02.284	28	16	349025	27	15	349050									349100	12	14	349125	35	106
276	3:02:02.284	28	16	349025	24	14	349050									349100	12	14	349125	35	106
277	3:02:02.284	28	16	349025	24	14	349050									349100	12	14	349125	35	106
278	3:02:02.284	24	14	349050	2	1	349075									349100	12	14	349125	35	106
279	3:02:02.285	24	14	349050	3	2	349075									349100	12	14	349125	35	106
280	3:02:02.285	24	14	349050	3	2	349075									349100	13	18	349125	35	106
281	3:02:02.285	21	13	349050	3	2	349075									349100	13	18	349125	35	106
282	3:02:02.285	28	16	349025	21	13	349050									349075	1	3	349100	13	18
283	3:02:02.286	28	16	349025	20	12	349050									349100	13	18	349125	35	106
284	3:02:02.286	28	16	349025	20	12	349050									349075	1	3	349100	13	18
285	3:02:02.286	28	16	349025	20	12	349050									349075	1	3	349100	13	18
286	3:02:02.286	28	16	349025	20	12	349050									349075	1	3	349100	14	21
287	3:02:02.286	28	16	349025	20	12	349050									349075	1	3	349100	14	21
288	3:02:02.286	28	16	349025	20	12	349050									349100	14	21	349125	36	111
289	3:02:02.286	28	16	349025	20	12	349050									349100	13	18	349125	36	111
290	3:02:02.286	28	16	349025	20	12	349050									349100	14	19	349125	36	111
291	3:02:02.286	28	16	349025	20	12	349050									349100	14	19	349125	37	116
292	3:02:02.286	28	16	349025	20	12	349050									349100	14	19	349125	36	111
293	3:02:02.287	28	16	349025	20	12	349050									349100	14	19	349125	35	106
294	3:02:02.288	28	16	349025	19	11	349050									349100	14	19	349125	35	106
295	3:02:02.383	28	16	349025	19	11	349050									349100	14	19	349125	35	106
296	3:02:02.384	28	16	349025	20	12	349050									349100	14	19	349125	35	106
297	3:02:02.735							YB01	Cancel	S	6	0	0	349125	Spoof						
298	3:02:02.735							YB01	Cancel	S	5	0	0	349125	Spoof						
299	3:02:02.735	28	16	349025	20	12	349050									349100	14	19	349125	33	95
300	3:02:02.735							YB01	Cancel	S	2	0	0	349125	Spoof						
301	3:02:02.735	28	16	349025	20	12	349050									349100	14	19	349125	32	93
302	3:02:02.735							YB01	Cancel	S	5	0	0	349125	Spoof						
303	3:02:02.735							YB01	Cancel	S	1	0	0	349125	Spoof						
304	3:02:02.735							YB01	Cancel	S	1	0	0	349125	Spoof						
305	3:02:02.735	28	16	349025	20	12	349050									349100	14	19	349125	29	86
306	3:02:02.735							YB01	Cancel	S	5	0	0	349125	Spoof						

EXHIBIT B

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December 2013 E-mini NASDAQ Contracts

Bid Side Market Depth | Mohan Activity | Ask Side Market Depth

Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
307	3:02:02.735	28	16	349025	20	12	349050									349100	14	19	349125	28	81
308	3:02:02.735					12	349050	YB01	Cancel	S	5	0	0	349125	Spoof						
309	3:02:02.735	28	16	349025	20	12	349050									349100	14	19	349125	27	76
310	3:02:02.735					12	349050	YB01	Cancel	S	4	0	0	349125	Spoof						
311	3:02:02.735	28	16	349025	20	12	349050									349100	14	19	349125	26	72
312	3:02:02.735					12	349050	YB01	Cancel	S	3	0	0	349125	Spoof						
313	3:02:02.736	28	16	349025	20	12	349050									349100	14	19	349125	25	69
314	3:02:02.736					12	349050	YB01	Cancel	S	3	0	0	349125	Spoof						
315	3:02:02.736	28	16	349025	20	12	349050									349100	14	19	349125	24	66
316	3:02:02.736					12	349050	YB01	Cancel	S	6	0	0	349125	Spoof						
317	3:02:02.736	28	16	349025	20	12	349050									349100	14	19	349125	23	60
318	3:02:02.736					12	349050	YB01	Cancel	S	3	0	0	349125	Spoof						
319	3:02:02.736					12	349050	YB01	Cancel	S	8	0	0	349125	Spoof						
320	3:02:02.736	28	16	349025	20	12	349050									349100	14	19	349125	21	49
321	3:02:02.736					12	349050	YB01	Cancel	S	4	0	0	349125	Spoof						
322	3:02:02.736	28	16	349025	20	12	349050									349100	14	19	349125	20	45
323	3:02:02.736					12	349050	YB01	Cancel	S	6	0	0	349125	Spoof						
324	3:02:02.736					12	349050	YB01	Cancel	S	3	0	0	349125	Spoof						
325	3:02:02.736	28	16	349025	20	12	349050									349100	14	19	349125	18	36
326	3:02:02.736					12	349050	YB01	Cancel	S	4	0	0	349125	Spoof						
327	3:02:02.736	28	16	349025	20	12	349050									349100	14	19	349125	17	32
328	3:02:02.736					12	349050	YB01	Cancel	S	6	0	0	349125	Spoof						
329	3:02:02.736	28	16	349025	20	12	349050									349100	14	19	349125	16	26
330	3:02:02.736	28	16	349025	21	13	349050									349100	14	19	349125	16	26
331	3:02:02.736	28	16	349025	22	14	349050									349100	14	19	349125	16	26
332	3:02:02.736	29	17	349025	22	14	349050									349100	14	19	349125	16	26
333	3:02:02.737	22	14	349050	2	1	349075									349100	14	19	349125	16	26
334	3:02:02.737	22	14	349050	5	2	349075									349100	14	19	349125	16	26
335	3:02:02.737	22	14	349050	5	2	349075									349100	14	19	349125	16	26
336	3:02:02.738	22	14	349050	6	3	349075									349100	14	19	349125	16	26
337	3:02:02.760	22	14	349050	6	3	349075									349100	13	18	349125	16	26
338	3:02:02.760	22	14	349050	7	4	349075									349100	13	18	349125	16	26
339	3:02:02.761	22	14	349050	9	5	349075									349100	13	18	349125	16	26
340	3:02:02.761	22	14	349050	9	5	349075									349100	12	17	349125	16	26
341	3:02:02.761	25	15	349050	9	5	349075									349100	12	17	349125	16	26
342	3:02:02.761	25	15	349050	9	5	349075									349100	11	16	349125	16	26
343	3:02:02.782	25	15	349050	9	5	349075									349100	10	12	349125	16	26
344	3:02:02.787	25	15	349050	9	5	349075									349100	9	11	349125	16	26
345	3:02:02.787	25	15	349050	9	5	349075									349100	9	11	349125	15	25
346	3:02:02.787	25	15	349050	10	6	349075									349100	8	8	349125	15	25
347	3:02:02.787	25	15	349050	11	7	349075									349100	8	8	349125	15	25
348	3:02:02.788	25	15	349050	12	8	349075									349100	8	8	349125	15	25
349	3:02:02.788	25	15	349050	13	9	349075									349100	8	8	349125	15	25
350	3:02:02.788	25	15	349050	13	9	349075									349100	7	7	349125	15	25
351	3:02:02.788	25	15	349050	13	9	349075									349100	6	6	349125	15	25
352	3:02:02.788	25	15	349050	13	9	349075									349100	5	5	349125	15	25
353	3:02:02.789	25	15	349050	14	10	349075									349100	5	5	349125	15	25
354	3:02:02.829	25	15	349050	15	11	349075									349100	5	5	349125	15	25
355	3:02:02.991	25	15	349050	15	11	349075									349100	6	6	349125	15	25
356	3:02:02.992	25	15	349050	14	10	349075									349100	6	6	349125	15	25
357	3:02:02.992	25	15	349050	13	9	349075									349100	6	6	349125	15	25

EXHIBIT B

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December 2013 E-mini NASDAQ Contracts

Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
358	3:02:02.992	25	15	349050	12	8	349075									349100	6	6	349125	15	25
359	3:02:03.172	25	15	349050	10	7	349075									349100	6	6	349125	15	25
360	3:02:03.172	25	15	349050	9	6	349075									349100	6	6	349125	15	25
361	3:02:03.173	25	15	349050	9	6	349075									349100	7	7	349125	15	25
362	3:02:03.389	25	15	349050	8	5	349075									349100	7	7	349125	15	25
363	3:02:04.133	25	15	349050	12	6	349075									349100	7	7	349125	15	25
364	3:02:04.384	25	15	349050	13	7	349075									349100	7	7	349125	15	25
365	3:02:04.384	26	16	349050	13	7	349075									349100	7	7	349125	15	25
366	3:02:04.670							YB01	Order	S	40	40	1	349100	Genuine						
367	3:02:04.670	26	16	349050	13	7	349075									349100	8	8	349125	15	25
368	3:02:04.679	26	16	349050	13	7	349075									349100	8	8	349125	15	25
369	3:02:04.680	26	16	349050	13	7	349075									349100	8	8	349125	15	25
370	3:02:04.859	26	16	349050	14	8	349075									349100	8	8	349125	15	25
371	3:02:04.860	26	16	349050	14	8	349075									349100	7	7	349125	15	25
372	3:02:06.011	26	16	349050	13	7	349075									349100	7	7	349125	15	25
373	3:02:06.011	26	16	349050	12	6	349075									349100	8	8	349125	15	25
374	3:02:06.011	26	16	349050	12	6	349075									349100	9	9	349125	15	25
375	3:02:06.011	26	16	349050	12	6	349075									349100	9	9	349125	15	25
376	3:02:06.512	25	15	349050	12	6	349075									349100	9	9	349125	15	25
377	3:02:06.862	25	15	349050	12	6	349075									349100	8	8	349125	15	25
378	3:02:06.862	25	15	349050	13	7	349075									349100	8	8	349125	15	25
379	3:02:06.862	25	15	349050	13	7	349075									349100	7	7	349125	15	25
380	3:02:06.864	25	15	349050	14	8	349075									349100	7	7	349125	15	25
381	3:02:06.864	26	16	349050	14	8	349075									349100	7	7	349125	15	25
382	3:02:08.345	26	16	349050	18	9	349075									349100	7	7	349125	15	25
383	3:02:08.449	26	16	349050	18	9	349075									349100	8	8	349125	15	25
384	3:02:10.082	26	16	349050	18	9	349075									349100	7	7	349125	15	25
385	3:02:10.085	26	16	349050	18	9	349075									349100	7	7	349125	15	25
386	3:02:10.350	26	16	349050	18	9	349075									349100	7	7	349125	15	25
387	3:02:11.103							YB01	Order	B	1	1	0	349075	Spoof						
388	3:02:11.103							YB01	Order	B	3	3	0	349075	Spoof						
389	3:02:11.103	26	16	349050	22	11	349075									349100	7	7	349125	15	25
390	3:02:11.103							YB01	Order	B	2	2	0	349075	Spoof						
391	3:02:11.103							YB01	Order	B	6	6	0	349075	Spoof						
392	3:02:11.103	26	16	349050	30	13	349075									349100	7	7	349125	15	25
393	3:02:11.103							YB01	Order	B	4	4	0	349075	Spoof						
394	3:02:11.103	26	16	349050	34	14	349075									349100	7	7	349125	15	25
395	3:02:11.103							YB01	Order	B	1	1	0	349075	Spoof						
396	3:02:11.103							YB01	Order	B	1	1	0	349075	Spoof						
397	3:02:11.103	26	16	349050	36	16	349075									349100	7	7	349125	15	25
398	3:02:11.103							YB01	Order	B	1	1	0	349075	Spoof						
399	3:02:11.103							YB01	Order	B	2	2	0	349075	Spoof						
400	3:02:11.103	26	16	349050	39	18	349075									349100	7	7	349125	15	25
401	3:02:11.103							YB01	Order	B	5	5	0	349075	Spoof						
402	3:02:11.103	26	16	349050	44	19	349075									349100	7	7	349125	15	25
403	3:02:11.103							YB01	Order	B	5	5	0	349075	Spoof						
404	3:02:11.103							YB01	Order	B	2	2	0	349075	Spoof						
405	3:02:11.103							YB01	Order	B	1	1	0	349075	Spoof						
406	3:02:11.103	26	16	349050	52	21	349075									349100	7	7	349125	15	25
407	3:02:11.103							YB01	Order	B	6	6	0	349075	Spoof						
408	3:02:11.104	26	16	349050	58	23	349075									349100	7	7	349125	15	25

Bid Side Market Depth — **Mohan Activity** — **Ask Side Market Depth**

EXHIBIT B

Date: Dec 2, 2013
December 2013 E-mini NASDAQ Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
409	3:02:11.104	26	16	349050	59	24	349075									349100	7	7	349125	15	25
410	3:02:11.104	26	16	349050	59	24	349075									349100	6	6	349125	15	25
411	3:02:11.104	26	16	349050	59	24	349075									349100	5	5	349125	15	25
412	3:02:11.104							YB01	Trade	S	1	39	0	349100	Genuine						
413	3:02:11.104							YB01	Trade	S	1	38	0	349100	Genuine						
414	3:02:11.104							YB01	Trade	S	1	37	0	349100	Genuine						
415	3:02:11.104							YB01	Trade	S	1	36	0	349100	Genuine						
416	3:02:11.104							YB01	Trade	S	1	35	0	349100	Genuine						
417	3:02:11.104							YB01	Trade	S	1	34	0	349100	Genuine						
418	3:02:11.104							YB01	Trade	S	1	33	0	349100	Genuine						
419	3:02:11.104							YB01	Trade	S	1	32	0	349100	Genuine						
420	3:02:11.104							YB01	Trade	S	1	31	0	349100	Genuine						
421	3:02:11.104							YB01	Trade	S	1	30	0	349100	Genuine						
422	3:02:11.104							YB01	Trade	S	1	29	0	349100	Genuine						
423	3:02:11.104							YB01	Trade	S	1	28	0	349100	Genuine						
424	3:02:11.105	26	16	349050	59	24	349075									349100	1	1	349125	15	25
425	3:02:11.106	26	16	349050	59	24	349075									349100	1	1	349125	15	25
426	3:02:11.106	26	16	349050	60	25	349075									349100	1	1	349125	15	25
427	3:02:11.109	26	16	349050	61	26	349075									349100	1	1	349125	14	24
428	3:02:11.109	26	16	349050	61	26	349075									349100	1	1	349125	13	23
429	3:02:11.109							YB01	Trade	S	1	27	0	349100	Genuine						
430	3:02:11.109							YB01	Trade	S	1	26	0	349100	Genuine						
431	3:02:11.109							YB01	Trade	S	1	25	0	349100	Genuine						
432	3:02:11.109							YB01	Trade	S	1	24	0	349100	Genuine						
433	3:02:11.109							YB01	Trade	S	1	23	0	349100	Genuine						
434	3:02:11.109							YB01	Trade	S	1	22	0	349100	Genuine						
435	3:02:11.109							YB01	Trade	S	1	21	0	349100	Genuine						
436	3:02:11.109							YB01	Trade	S	1	20	0	349100	Genuine						
437	3:02:11.109							YB01	Trade	S	1	19	0	349100	Genuine						
438	3:02:11.109							YB01	Trade	S	1	18	0	349100	Genuine						
439	3:02:11.109							YB01	Trade	S	1	17	0	349100	Genuine						
440	3:02:11.109							YB01	Trade	S	1	16	0	349100	Genuine						
441	3:02:11.109							YB01	Trade	S	1	15	0	349100	Genuine						
442	3:02:11.109							YB01	Trade	S	1	14	0	349100	Genuine						
443	3:02:11.109							YB01	Trade	S	1	13	0	349100	Genuine						
444	3:02:11.109							YB01	Trade	S	1	12	0	349100	Genuine						
445	3:02:11.109							YB01	Trade	S	1	11	0	349100	Genuine						
446	3:02:11.109							YB01	Trade	S	1	10	0	349100	Genuine						
447	3:02:11.109							YB01	Trade	S	1	9	0	349100	Genuine						
448	3:02:11.109							YB01	Trade	S	1	8	0	349100	Genuine						
449	3:02:11.109							YB01	Trade	S	1	7	0	349100	Genuine						
450	3:02:11.109							YB01	Trade	S	1	6	0	349100	Genuine						
451	3:02:11.109							YB01	Trade	S	1	5	0	349100	Genuine						
452	3:02:11.109							YB01	Trade	S	1	4	0	349100	Genuine						
453	3:02:11.109							YB01	Trade	S	1	3	0	349100	Genuine						
454	3:02:11.109							YB01	Trade	S	1	2	0	349100	Genuine						
455	3:02:11.109							YB01	Trade	S	1	1	0	349100	Genuine						
456	3:02:11.109							YB01	Trade	S	1	0	0	349100	Genuine						
457	3:02:11.109	61	26	349075	3	1	349100									349125	13	23	349150	19	37
458	3:02:11.109	65	27	349075	3	1	349100									349125	13	23	349150	19	37
459	3:02:11.109	65	27	349075	2	2	349100									349125	13	23	349150	19	37

EXHIBIT B

Date: Dec 2, 2013
December 2013 E-mini NASDAQ Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
460	3:02:11.109	65	27	349075	2	2	349100									349125	13	23	349150	18	36
461	3:02:11.109	65	27	349075	4	4	349100									349125	13	23	349150	18	36
462	3:02:11.110	26	16	349050	64	26	349075									349100	1	1	349125	13	23
463	3:02:11.110	26	16	349050	64	26	349075									349100	1	1	349125	12	20
464	3:02:11.110	31	17	349050	64	26	349075									349100	1	1	349125	12	20
465	3:02:11.110	31	17	349050	64	26	349075									349100	2	3	349125	12	20
466	3:02:11.110	31	17	349050	65	27	349075									349100	2	3	349125	12	20
467	3:02:11.110	31	17	349050	65	27	349075									349100	2	3	349125	12	20
468	3:02:11.110	31	17	349050	66	28	349075									349100	1	2	349125	12	20
469	3:02:11.110	31	17	349050	67	29	349075									349100	1	2	349125	13	21
470	3:02:11.110	31	17	349050	67	29	349075									349100	1	2	349125	12	20
471	3:02:11.111	67	29	349075	1	1	349100									349125	12	20	349150	16	29
472	3:02:11.111	67	29	349075	1	1	349100									349125	12	20	349150	16	29
473	3:02:11.111	67	29	349075	4	2	349100									349125	12	20	349150	16	29
474	3:02:11.111	67	29	349075	4	2	349100									349125	12	20	349150	17	31
475	3:02:11.111	67	29	349075	7	3	349100									349125	12	20	349150	17	31
476	3:02:11.111	67	29	349075	7	3	349100									349125	12	20	349150	17	31
477	3:02:11.111	67	29	349075	7	3	349100									349125	13	21	349150	17	31
478	3:02:11.111	67	29	349075	7	3	349100									349125	12	20	349150	17	31
479	3:02:11.111	67	29	349075	7	3	349100									349125	12	20	349150	17	31
480	3:02:11.112	67	29	349075	7	3	349100									349125	11	19	349150	17	31
481	3:02:11.119	67	29	349075	8	4	349100									349125	11	19	349150	17	31
482	3:02:11.126	67	29	349075	9	5	349100									349125	11	19	349150	17	31
483	3:02:11.190	67	29	349075	9	5	349100									349125	10	18	349150	17	31
484	3:02:11.190	67	29	349075	8	4	349100									349125	10	18	349150	17	31
485	3:02:11.191	67	29	349075	9	5	349100									349125	10	18	349150	17	31
486	3:02:11.200	67	29	349075	9	5	349100									349125	11	19	349150	17	31
487	3:02:11.210	67	29	349075	10	6	349100									349125	11	19	349150	17	31
488	3:02:11.210	67	29	349075	10	6	349100									349125	11	19	349150	17	31
489	3:02:11.210	70	30	349075	10	6	349100									349125	10	18	349150	17	31
490	3:02:11.227	70	30	349075	9	5	349100									349125	10	18	349150	17	31
491	3:02:11.235	73	31	349075	9	5	349100									349125	10	18	349150	17	31
492	3:02:11.274	73	31	349075	10	6	349100									349125	10	18	349150	17	31
493	3:02:11.274	73	31	349075	10	6	349100									349125	9	17	349150	17	31
494	3:02:11.394	73	31	349075	9	5	349100									349125	9	17	349150	17	31
495	3:02:11.395	73	31	349075	9	5	349100									349125	9	17	349150	17	31
496	3:02:11.782	73	31	349075	9	5	349100									349125	8	13	349150	17	31
497	3:02:11.801	73	31	349075	10	6	349100									349125	8	13	349150	17	31
498	3:02:11.802	73	31	349075	11	7	349100									349125	8	13	349150	17	31
499	3:02:11.878							YB01	Cancel	B	2	0	0	349075	Spoof						
500	3:02:11.878	71	30	349075	11	7	349100									349125	8	13	349150	17	31
501	3:02:11.878							YB01	Cancel	B	6	0	0	349075	Spoof						
502	3:02:11.878							YB01	Cancel	B	1	0	0	349075	Spoof						
503	3:02:11.878	64	28	349075	11	7	349100									349125	8	13	349150	17	31
504	3:02:11.878							YB01	Cancel	B	2	0	0	349075	Spoof						
505	3:02:11.879	62	27	349075	11	7	349100									349125	8	13	349150	17	31
506	3:02:11.879							YB01	Cancel	B	1	0	0	349075	Spoof						
507	3:02:11.879	61	26	349075	11	7	349100									349125	8	13	349150	17	31
508	3:02:11.879							YB01	Cancel	B	2	0	0	349075	Spoof						
509	3:02:11.879	59	25	349075	11	7	349100									349125	8	13	349150	17	31
510	3:02:11.879							YB01	Cancel	B	5	0	0	349075	Spoof						

EXHIBIT B

Date: Dec 2, 2013

December 2013 E-mini NASDAQ Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
511	3:02:11.879							YB01	Cancel	B	5	0	0	349075	Spoof						
512	3:02:11.879							YB01	Cancel	B	4	0	0	349075	Spoof						
513	3:02:11.879	45	22	349075	11	7	349100									349125	8	13	349150	17	31
514	3:02:11.879							YB01	Cancel	B	3	0	0	349075	Spoof						
515	3:02:11.879							YB01	Cancel	B	1	0	0	349075	Spoof						
516	3:02:11.879	41	20	349075	11	7	349100									349125	8	13	349150	17	31
517	3:02:11.879							YB01	Cancel	B	6	0	0	349075	Spoof						
518	3:02:11.879	35	19	349075	11	7	349100									349125	8	13	349150	17	31
519	3:02:11.879							YB01	Cancel	B	1	0	0	349075	Spoof						
520	3:02:11.879							YB01	Cancel	B	1	0	0	349075	Spoof						
521	3:02:11.879	33	17	349075	11	7	349100									349125	8	13	349150	17	31

EXHIBIT B

Exhibit C

TO COMPLAINT FOR INJUNCTIVE RELIEF, CIVIL MONETARY PENALTIES, AND OTHER RELIEF

Date: Dec 9, 2013
December 2013 E-mini NASDAQ Contracts

Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
1	5:27:41.553							YB01	Order	B	40	40	1	350950	Genuine						
2	5:27:41.553	11	10	350925	5	4	350950									350975	6	7	351000	7	8
3	5:27:42.022	11	10	350925	5	4	350950									350975	5	6	351000	7	8
4	5:27:42.022	11	10	350925	5	4	350950									350975	3	4	351000	7	8
5	5:27:42.023	11	10	350925	5	4	350950									351000	7	8	351025	12	30
6	5:27:42.023	11	10	350925	6	5	350950									351000	7	8	351025	12	30
7	5:27:42.023	11	10	350925	6	5	350950									351000	7	8	351025	12	30
8	5:27:42.024	11	10	350925	7	6	350950									351000	7	8	351025	12	30
9	5:27:42.024	7	6	350950	2	1	350975									351000	6	7	351025	12	30
10	5:27:42.024	7	6	350950	2	1	350975									351000	5	6	351025	12	30
11	5:27:42.024	7	6	350950	2	1	350975									351000	5	6	351025	13	31
12	5:27:42.024	7	6	350950	2	1	350975									351000	5	6	351025	13	31
13	5:27:42.024	7	6	350950	2	1	350975									351000	4	4	351025	13	31
14	5:27:42.024	7	6	350950	2	1	350975									351000	4	4	351025	13	31
15	5:27:42.024	8	7	350950	2	1	350975									351000	4	4	351025	13	31
16	5:27:42.025	8	7	350950	2	1	350975									351000	3	3	351025	13	31
17	5:27:42.025	8	7	350950	4	2	350975									351000	2	2	351025	13	31
18	5:27:42.025	8	7	350950	2	2	350975									351000	2	2	351025	13	31
19	5:27:42.025	8	7	350950	2	2	350975									351000	2	2	351025	13	31
20	5:27:42.025	13	11	350925	8	7	350950									351000	2	2	351025	13	31
21	5:27:42.025	13	11	350925	8	7	350950									351000	3	3	351025	13	31
22	5:27:42.025	13	11	350925	8	7	350950									351000	2	2	351025	13	31
23	5:27:42.025	13	11	350925	9	8	350950									351000	2	2	351025	13	31
24	5:27:42.025	9	8	350950	2	1	350975									351000	3	4	351025	12	30
25	5:27:42.025	9	8	350950	2	1	350975									351000	4	6	351025	12	30
26	5:27:42.026	9	8	350950	2	1	350975									351000	5	8	351025	12	30
27	5:27:42.026	12	10	350925	9	8	350950									351000	5	8	351025	12	30
28	5:27:42.026	12	10	350925	8	7	350950									351000	5	8	351025	12	30
29	5:27:42.026	8	7	350950	2	1	350975									351000	5	8	351025	12	30
30	5:27:42.026	10	8	350950	2	1	350975									351000	5	8	351025	12	30
31	5:27:42.026	10	8	350950	2	1	350975									351000	6	9	351025	12	30
32	5:27:42.027	12	10	350925	10	8	350950									351000	6	9	351025	12	30
33	5:27:42.027	10	8	350950	1	1	350975									351000	6	9	351025	12	30
34	5:27:42.027	8	7	350950	1	1	350975									351000	6	9	351025	12	30
35	5:27:42.027	8	7	350950	1	1	350975									351000	7	10	351025	12	30
36	5:27:42.027	11	9	350925	8	7	350950									351000	7	10	351025	12	30
37	5:27:42.027	11	9	350925	8	7	350950									351000	7	10	351025	12	30
38	5:27:42.028	11	9	350925	8	7	350950									350975	1	1	351000	7	10
39	5:27:42.028	11	9	350925	7	6	350950									350975	1	1	351000	7	10
40	5:27:42.028	11	9	350925	8	7	350950									350975	1	1	351000	7	10
41	5:27:42.028	11	9	350925	8	7	350950									350975	2	3	351000	7	10
42	5:27:42.028	11	9	350925	8	7	350950									350975	2	3	351000	7	10
43	5:27:42.028	11	9	350925	8	7	350950									350975	3	4	351000	7	10
44	5:27:42.029	11	9	350925	8	7	350950									350975	3	4	351000	7	10
45	5:27:42.029	11	9	350925	7	6	350950									350975	3	4	351000	7	10
46	5:27:42.029	11	9	350925	7	6	350950									350975	3	4	351000	7	10
47	5:27:42.029	11	9	350925	8	7	350950									350975	3	4	351000	7	10
48	5:27:42.029	11	9	350925	8	7	350950									350975	3	4	351000	7	10
49	5:27:42.030	11	9	350925	8	7	350950									350975	3	4	351000	7	10
50	5:27:42.030	11	9	350925	9	8	350950									350975	3	4	351000	7	10
51	5:27:42.030	11	9	350925	9	8	350950									350975	4	6	351000	7	10
52	5:27:42.030	11	9	350925	9	8	350950									350975	4	6	351000	6	9

Bid Side Market Depth | Mohan Activity | Ask Side Market Depth

EXHIBIT C

Date: Dec 9, 2013
December 2013 E-mini NASDAQ Contracts

Row	Time (CST)	Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
		BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
53	5:27:42.030	11	9	350925	11	9	350950									350975	4	6	351000	6	9
54	5:27:42.031	11	9	350925	11	9	350950									350975	4	6	351000	6	9
55	5:27:42.031	11	9	350925	9	8	350950									350975	4	6	351000	6	9
56	5:27:42.031	11	9	350925	9	8	350950									350975	4	6	351000	6	9
57	5:27:42.032	11	9	350925	9	8	350950									350975	4	6	351000	6	9
58	5:27:42.033	11	9	350925	9	8	350950									350975	4	6	351000	7	14
59	5:27:42.034	11	9	350925	10	9	350950									350975	4	6	351000	7	14
60	5:27:42.034	11	9	350925	10	9	350950									350975	4	6	351000	7	14
61	5:27:42.034	11	9	350925	10	9	350950									350975	4	6	351000	8	15
62	5:27:42.034	11	9	350925	10	9	350950									350975	4	6	351000	8	15
63	5:27:42.034	11	9	350925	10	9	350950									350975	4	6	351000	9	16
64	5:27:42.034	11	9	350925	10	9	350950									350975	4	6	351000	9	15
65	5:27:42.035	11	9	350925	10	9	350950									350975	4	6	351000	8	15
66	5:27:42.035	11	9	350925	12	10	350950									350975	4	6	351000	8	15
67	5:27:42.035	11	9	350925	11	9	350950									350975	4	6	351000	8	15
68	5:27:42.036	11	9	350925	11	9	350950									350975	4	6	351000	8	15
69	5:27:42.036	11	9	350925	12	10	350950									350975	4	6	351000	8	15
70	5:27:42.036	11	9	350925	12	10	350950									350975	4	6	351000	8	15
71	5:27:42.036	11	9	350925	10	9	350950									350975	4	6	351000	8	15
72	5:27:42.036	11	9	350925	10	9	350950									350975	4	6	351000	9	16
73	5:27:42.037	11	9	350925	12	10	350950									350975	4	6	351000	9	16
74	5:27:42.037	11	9	350925	12	10	350950									350975	4	6	351000	8	15
75	5:27:42.037	11	9	350925	12	10	350950									350975	4	6	351000	8	15
76	5:27:42.037	11	9	350925	12	10	350950									350975	4	6	351000	8	15
77	5:27:42.037	11	9	350925	12	10	350950									350975	4	6	351000	8	15
78	5:27:42.037	11	9	350925	12	10	350950									350975	4	6	351000	8	15
79	5:27:42.037	11	9	350925	12	10	350950									350975	4	6	351000	8	15
80	5:27:42.037	11	9	350925	12	10	350950									350975	4	6	351000	8	15
81	5:27:42.038	11	9	350925	12	10	350950									350975	4	6	351000	8	15
82	5:27:42.038	11	9	350925	12	10	350950									350975	4	6	351000	8	15
83	5:27:42.038	11	9	350925	11	9	350950									350975	4	6	351000	8	15
84	5:27:42.038	11	9	350925	9	8	350950									350975	4	6	351000	9	16
85	5:27:42.038	11	9	350925	9	8	350950									350975	4	6	351000	9	16
86	5:27:42.038	11	9	350925	9	8	350950									350975	4	6	351000	9	16
87	5:27:42.038	11	9	350925	8	7	350950									350975	4	6	351000	9	16
88	5:27:42.038	11	9	350925	10	8	350950									350975	4	6	351000	8	15
89	5:27:42.039	11	9	350925	10	8	350950									350975	4	6	351000	8	15
90	5:27:42.039	11	9	350925	8	7	350950									350975	4	6	351000	8	15
91	5:27:42.039	11	9	350925	8	7	350950									350975	4	6	351000	8	15
92	5:27:42.039	11	9	350925	8	7	350950									350975	4	6	351000	8	15
93	5:27:42.039	11	9	350925	10	8	350950									350975	4	6	351000	9	16
94	5:27:42.039	11	9	350925	9	8	350950									350975	4	6	351000	9	16
95	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	9	16
96	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	9	16
97	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	9	16
98	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	9	16
99	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	8	15
100	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	8	15
101	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	8	15
102	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	8	15
103	5:27:42.040	11	9	350925	11	9	350950									350975	4	6	351000	8	15
104	5:27:42.040	11	9	350925	10	8	350950									350975	4	6	351000	8	15

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		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
105	5:27:42.040	11	9	350925	10	8	350950									350975	4	6	351000	8	15
106	5:27:42.041	11	9	350925	10	8	350950									350975	4	6	351000	8	15
107	5:27:42.041	11	9	350925	10	8	350950									350975	4	6	351000	8	15
108	5:27:42.041	11	9	350925	11	9	350950									350975	4	6	351000	8	15
109	5:27:42.041	11	9	350925	11	9	350950									350975	4	6	351000	8	15
110	5:27:42.041	11	9	350925	11	9	350950									350975	4	6	351000	8	15
111	5:27:42.041	11	9	350925	11	9	350950									350975	4	6	351000	8	15
112	5:27:42.041	11	9	350925	11	9	350950									350975	4	6	351000	8	15
113	5:27:42.042	11	9	350925	12	10	350950									350975	4	6	351000	8	15
114	5:27:42.042	11	9	350925	10	9	350950									350975	4	6	351000	8	15
115	5:27:42.042	11	9	350925	10	9	350950									350975	4	6	351000	8	15
116	5:27:42.042	11	9	350925	10	9	350950									350975	4	6	351000	9	16
117	5:27:42.042	11	9	350925	10	9	350950									350975	4	6	351000	9	16
118	5:27:42.042	11	9	350925	10	9	350950									350975	4	6	351000	9	16
119	5:27:42.042	11	9	350925	10	9	350950									350975	4	6	351000	9	16
120	5:27:42.042	11	9	350925	10	9	350950									350975	4	6	351000	9	16
121	5:27:42.043	11	9	350925	10	9	350950									350975	4	6	351000	9	16
122	5:27:42.043	11	9	350925	9	8	350950									350975	4	6	351000	9	16
123	5:27:42.043	11	9	350925	9	8	350950									350975	4	6	351000	9	16
124	5:27:42.043	11	9	350925	9	8	350950									350975	4	6	351000	9	16
125	5:27:42.043	11	9	350925	9	8	350950									350975	4	6	351000	9	16
126	5:27:42.043	11	9	350925	9	8	350950									350975	4	6	351000	9	16
127	5:27:42.043	11	9	350925	8	7	350950									350975	4	6	351000	9	16
128	5:27:42.044	11	9	350925	8	7	350950									350975	4	6	351000	9	16
129	5:27:42.044	11	9	350925	8	7	350950									350975	4	6	351000	9	16
130	5:27:42.044	11	9	350925	9	8	350950									350975	4	6	351000	9	16
131	5:27:42.044	11	9	350925	9	8	350950									350975	4	6	351000	9	16
132	5:27:42.044	11	9	350925	9	8	350950									350975	4	6	351000	8	15
133	5:27:42.044	11	9	350925	11	9	350950									350975	4	6	351000	8	15
134	5:27:42.044	11	9	350925	11	9	350950									350975	4	6	351000	8	15
135	5:27:42.044	11	9	350925	11	9	350950									350975	4	6	351000	8	15
136	5:27:42.044	11	9	350925	11	9	350950									350975	4	6	351000	8	15
137	5:27:42.045	11	9	350925	11	9	350950									350975	4	6	351000	8	15
138	5:27:42.045	11	9	350925	9	8	350950									350975	4	6	351000	8	15
139	5:27:42.045	11	9	350925	9	8	350950									350975	4	6	351000	8	15
140	5:27:42.045	11	9	350925	9	8	350950									350975	4	6	351000	8	15
141	5:27:42.045	11	9	350925	9	8	350950									350975	4	6	351000	8	15
142	5:27:42.045	11	9	350925	9	8	350950									350975	4	6	351000	8	15
143	5:27:42.045	11	9	350925	9	8	350950									350975	4	6	351000	8	15
144	5:27:42.046	11	9	350925	9	8	350950									350975	4	6	351000	8	15
145	5:27:42.046	11	9	350925	9	8	350950									350975	4	6	351000	8	15
146	5:27:42.046	11	9	350925	8	7	350950									350975	4	6	351000	8	15
147	5:27:42.046	11	9	350925	8	7	350950									350975	4	6	351000	8	15
148	5:27:42.046	11	9	350925	8	7	350950									350975	4	6	351000	8	15
149	5:27:42.046	11	9	350925	8	7	350950									350975	4	6	351000	8	15
150	5:27:42.046	11	9	350925	8	7	350950									350975	4	6	351000	8	15
151	5:27:42.046	11	9	350925	10	8	350950									350975	4	6	351000	8	15
152	5:27:42.047	11	9	350925	10	8	350950									350975	4	6	351000	8	15
153	5:27:42.047	11	9	350925	10	8	350950									350975	4	6	351000	8	15
154	5:27:42.047	11	9	350925	10	8	350950									350975	4	6	351000	8	15
155	5:27:42.047	11	9	350925	10	8	350950									350975	4	6	351000	8	15
156	5:27:42.047	11	9	350925	11	9	350950									350975	4	6	351000	8	15

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		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
157	5:27:42.047	11	9	350925	9	8	350950									350975	4	6	351000	8	15
158	5:27:42.047	11	9	350925	9	8	350950									350975	4	6	351000	8	15
159	5:27:42.047	11	9	350925	9	8	350950									350975	4	6	351000	8	15
160	5:27:42.047	11	9	350925	9	8	350950									350975	4	6	351000	8	15
161	5:27:42.048	11	9	350925	9	8	350950									350975	4	6	351000	8	15
162	5:27:42.048	11	9	350925	9	8	350950									350975	4	6	351000	8	15
163	5:27:42.048	11	9	350925	9	8	350950									350975	4	6	351000	8	15
164	5:27:42.048	11	9	350925	9	8	350950									350975	4	6	351000	8	15
165	5:27:42.048	11	9	350925	9	8	350950									350975	4	6	351000	8	15
166	5:27:42.048	11	9	350925	9	8	350950									350975	4	6	351000	8	15
167	5:27:42.048	11	9	350925	10	9	350950									350975	4	6	351000	8	15
168	5:27:42.049	11	9	350925	9	8	350950									350975	4	6	351000	8	15
169	5:27:42.049	11	9	350925	9	8	350950									350975	4	6	351000	7	10
170	5:27:42.049	11	9	350925	9	8	350950									350975	4	6	351000	7	10
171	5:27:42.049	11	9	350925	9	8	350950									350975	4	6	351000	7	10
172	5:27:42.050	11	9	350925	8	7	350950									350975	4	6	351000	7	10
173	5:27:42.051	11	9	350925	8	7	350950									350975	4	6	351000	7	10
174	5:27:42.051	11	9	350925	8	7	350950									350975	4	6	351000	7	10
175	5:27:42.051	11	9	350925	8	7	350950									350975	4	6	351000	7	10
176	5:27:42.052	11	9	350925	8	7	350950									350975	4	6	351000	7	10
177	5:27:42.052	11	9	350925	8	7	350950									350975	4	6	351000	8	11
178	5:27:42.053	11	9	350925	9	8	350950									350975	4	6	351000	8	11
179	5:27:42.053	11	9	350925	9	8	350950									350975	4	6	351000	8	11
180	5:27:42.054	11	9	350925	9	8	350950									350975	4	6	351000	8	11
181	5:27:42.054	11	9	350925	9	8	350950									350975	4	6	351000	8	11
182	5:27:42.054	11	9	350925	9	8	350950									350975	4	6	351000	8	11
183	5:27:42.054	11	9	350925	9	8	350950									350975	4	6	351000	8	11
184	5:27:42.054	11	9	350925	9	8	350950									350975	4	6	351000	8	11
185	5:27:42.054	11	9	350925	10	9	350950									350975	4	6	351000	8	11
186	5:27:42.054	11	9	350925	9	8	350950									350975	4	6	351000	8	11
187	5:27:42.055	11	9	350925	9	8	350950									350975	4	6	351000	8	11
188	5:27:42.055	11	9	350925	9	8	350950									350975	4	6	351000	8	11
189	5:27:42.056	11	9	350925	9	8	350950									350975	4	6	351000	9	16
190	5:27:42.056	11	9	350925	8	7	350950									350975	4	6	351000	9	16
191	5:27:42.059	11	9	350925	9	8	350950									350975	4	6	351000	9	16
192	5:27:42.060	11	9	350925	8	7	350950									350975	4	6	351000	9	16
193	5:27:42.063	11	9	350925	8	7	350950									350975	4	6	351000	9	16
194	5:27:42.063	11	9	350925	8	7	350950									350975	4	6	351000	9	16
195	5:27:42.063	11	9	350925	8	7	350950									350975	4	6	351000	9	16
196	5:27:42.063	11	9	350925	8	7	350950									350975	4	6	351000	9	16
197	5:27:42.070	11	9	350925	8	7	350950									350975	4	6	351000	9	16
198	5:27:42.070	11	9	350925	8	7	350950									350975	4	6	351000	9	16
199	5:27:42.071	11	9	350925	8	7	350950									350975	4	6	351000	9	16
200	5:27:42.071	11	9	350925	8	7	350950									350975	4	6	351000	9	16
201	5:27:42.076	11	9	350925	8	7	350950									350975	4	6	351000	9	16
202	5:27:42.082	11	9	350925	9	8	350950									350975	4	6	351000	9	16
203	5:27:42.082	11	9	350925	10	9	350950									350975	4	6	351000	9	16
204	5:27:42.082	11	9	350925	11	10	350950									350975	4	6	351000	9	16
205	5:27:42.082	11	9	350925	12	11	350950									350975	4	6	351000	9	16
206	5:27:42.087	11	9	350925	11	10	350950									350975	4	6	351000	9	16
207	5:27:42.088	11	9	350925	10	9	350950									350975	4	6	351000	9	16
208	5:27:42.088	11	9	350925	9	8	350950									350975	4	6	351000	9	16

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December 2013 E-mini NASDAQ Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
209	5:27:42.088	11	9	350925	8	7	350950									350975	4	6	351000	9	16
210	5:27:42.092	11	9	350925	9	8	350950									350975	4	6	351000	9	16
211	5:27:42.092	11	9	350925	10	9	350950									350975	4	6	351000	9	16
212	5:27:42.092	11	9	350925	11	10	350950									350975	4	6	351000	9	16
213	5:27:42.092	11	9	350925	12	11	350950									350975	4	6	351000	9	16
214	5:27:42.095	11	9	350925	12	11	350950									350975	4	6	351000	8	11
215	5:27:42.099	11	9	350925	11	10	350950									350975	4	6	351000	8	11
216	5:27:42.099	11	9	350925	10	9	350950									350975	4	6	351000	8	11
217	5:27:42.099	11	9	350925	9	8	350950									350975	4	6	351000	8	11
218	5:27:42.099	11	9	350925	8	7	350950									350975	4	6	351000	8	11
219	5:27:42.101	11	9	350925	8	7	350950									350975	3	5	351000	8	11
220	5:27:42.105	11	9	350925	8	7	350950									350975	4	6	351000	8	11
221	5:27:42.106	11	9	350925	8	7	350950									350975	5	7	351000	8	11
222	5:27:42.115	11	9	350925	8	7	350950									350975	4	6	351000	8	11
223	5:27:42.116	11	9	350925	9	8	350950									350975	4	6	351000	8	11
224	5:27:42.116	11	9	350925	10	9	350950									350975	4	6	351000	8	11
225	5:27:42.116	11	9	350925	11	10	350950									350975	4	6	351000	8	11
226	5:27:42.116	11	9	350925	12	11	350950									350975	4	6	351000	8	11
227	5:27:42.116	11	9	350925	12	11	350950									350975	3	5	351000	8	11
228	5:27:42.122	11	9	350925	11	10	350950									350975	3	5	351000	8	11
229	5:27:42.122	11	9	350925	10	9	350950									350975	3	5	351000	8	11
230	5:27:42.122	11	9	350925	9	8	350950									350975	3	5	351000	8	11
231	5:27:42.122	11	9	350925	8	7	350950									350975	3	5	351000	8	11
232	5:27:42.132	11	9	350925	9	8	350950									350975	3	5	351000	8	11
233	5:27:42.132	11	9	350925	10	9	350950									350975	3	5	351000	8	11
234	5:27:42.132	11	9	350925	11	10	350950									350975	3	5	351000	8	11
235	5:27:42.132	11	9	350925	12	11	350950									350975	3	5	351000	8	11
236	5:27:42.136	11	9	350925	11	10	350950									350975	3	5	351000	8	11
237	5:27:42.136	11	9	350925	10	9	350950									350975	3	5	351000	8	11
238	5:27:42.136	11	9	350925	9	8	350950									350975	3	5	351000	8	11
239	5:27:42.136	11	9	350925	8	7	350950									350975	3	5	351000	8	11
240	5:27:42.147	11	9	350925	8	7	350950									350975	3	5	351000	8	11
241	5:27:42.147	11	9	350925	8	7	350950									350975	3	5	351000	8	11
242	5:27:42.147	11	9	350925	8	7	350950									350975	3	5	351000	8	11
243	5:27:42.148	11	9	350925	8	7	350950									350975	3	5	351000	8	11
244	5:27:42.162	11	9	350925	8	7	350950									350975	4	6	351000	8	11
245	5:27:42.495	11	9	350925	8	7	350950									350975	4	6	351000	8	11
246	5:27:42.495	11	9	350925	8	7	350950									350975	4	6	351000	8	11
247	5:27:42.525	11	9	350925	8	7	350950									350975	4	6	351000	7	10
248	5:27:42.525	9	8	350925	8	7	350950									350975	4	6	351000	7	10
249	5:27:42.713							YB01	Order	S	14	14	0	351000	Spoof						
250	5:27:42.713							YB01	Order	S	12	12	0	351000	Spoof						
251	5:27:42.713	9	8	350925	8	7	350950									350975	4	6	351000	9	36
252	5:27:42.713							YB01	Order	S	2	2	0	351000	Spoof						
253	5:27:42.713	9	8	350925	8	7	350950									350975	4	6	351000	10	38
254	5:27:42.713							YB01	Order	S	8	8	0	351000	Spoof						
255	5:27:42.713							YB01	Order	S	4	4	0	351000	Spoof						
256	5:27:42.713	9	8	350925	8	7	350950									350975	4	6	351000	12	50
257	5:27:43.225							YB01	Order	S	16	16	0	350975	Spoof						
258	5:27:43.225							YB01	Order	S	14	14	0	350975	Spoof						
259	5:27:43.225	9	8	350925	8	7	350950									350975	6	36	351000	12	50
260	5:27:43.225							YB01	Order	S	8	8	0	350975	Spoof						

EXHIBIT C

Date: Dec 9, 2013
December 2013 E-mini NASDAQ Contracts

| | | Bid Side Market Depth | | | | | | Mohan Activity | | | | | | | | Ask Side Market Depth | | | | | |
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
261	5:27:43.225	9	8	350925	8	7	350950									350975	7	44	351000	12	50
262	5:27:43.225							YB01	Order	S	2	2	0	350975	Spoof						
263	5:27:43.225	9	8	350925	8	7	350950									350975	8	46	351000	12	50
264	5:27:43.226	9	8	350925	8	7	350950									350975	9	47	351000	12	50
265	5:27:43.226	9	8	350925	6	5	350950									350975	9	47	351000	12	50
266	5:27:43.226	9	8	350925	6	5	350950									350975	9	47	351000	13	51
267	5:27:43.227	9	8	350925	3	3	350950									350975	9	47	351000	13	51
268	5:27:43.228							YB01	Trade	B	1	39	0	350950	Genuine						
269	5:27:43.228							YB01	Trade	B	1	38	0	350950	Genuine						
270	5:27:43.228							YB01	Trade	B	1	37	0	350950	Genuine						
271	5:27:43.228							YB01	Trade	B	1	36	0	350950	Genuine						
272	5:27:43.228							YB01	Trade	B	1	35	0	350950	Genuine						
273	5:27:43.228							YB01	Trade	B	1	34	0	350950	Genuine						
274	5:27:43.228							YB01	Trade	B	1	33	0	350950	Genuine						
275	5:27:43.228							YB01	Trade	B	1	32	0	350950	Genuine						
276	5:27:43.238	9	8	350925	3	3	350950									350975	10	49	351000	13	51
277	5:27:43.238	9	8	350925	3	3	350950									350975	11	50	351000	13	51
278	5:27:43.238	9	8	350925	1	1	350950									350975	11	50	351000	13	51
279	5:27:43.239							YB01	Trade	B	1	31	0	350950	Genuine						
280	5:27:43.239							YB01	Trade	B	1	30	0	350950	Genuine						
281	5:27:43.239							YB01	Trade	B	1	29	0	350950	Genuine						
282	5:27:43.240	8	7	350925	3	2	350950									350975	11	50	351000	13	51
283	5:27:43.240	10	8	350925	5	3	350950									350975	11	50	351000	13	51
284	5:27:43.240	10	8	350925	5	3	350950									350975	11	50	351000	13	51
285	5:27:43.240	10	8	350925	5	3	350950									350975	11	50	351000	13	51
286	5:27:43.240	12	9	350925	5	3	350950									350975	11	50	351000	13	51
287	5:27:43.242	12	9	350925	5	3	350950									350975	11	50	351000	13	51
288	5:27:43.242	12	9	350925	5	3	350950									350975	11	50	351000	13	51
289	5:27:43.509	12	9	350925	4	3	350950	YB01	Trade	B	1	28	0	350950	Genuine	350975	11	50	351000	13	51
290	5:27:43.509	12	9	350925	4	3	350950									350975	11	50	351000	13	51
291	5:27:43.510							YB01	Trade	B	1	27	0	350950	Genuine						
292	5:27:43.510	12	9	350925	3	3	350950									350975	11	50	351000	13	51
293	5:27:43.510							YB01	Trade	B	1	26	0	350950	Genuine						
294	5:27:43.510	12	9	350925	3	2	350950									350975	11	50	351000	13	51
295	5:27:43.510							YB01	Trade	B	1	25	0	350950	Genuine						
296	5:27:43.510	13	10	350925	3	2	350950									350975	11	50	351000	13	51
297	5:27:43.510							YB01	Trade	B	1	24	0	350950	Genuine						
298	5:27:43.510	13	10	350925	1	1	350950									350975	11	50	351000	13	51
299	5:27:43.510	13	10	350925	1	1	350950									350975	12	51	351000	13	51
300	5:27:43.511	12	9	350925	1	1	350950									350975	12	51	351000	13	51
301	5:27:43.511	11	8	350925	1	1	350950									350975	12	51	351000	13	51
302	5:27:43.511	11	8	350925	1	1	350950									350975	12	51	351000	13	51
303	5:27:43.512							YB01	Trade	B	1	23	0	350950	Genuine						
304	5:27:43.512	11	8	350925	3	2	350950									350975	12	51	351000	13	51
305	5:27:43.512	12	9	350925	3	2	350950									350975	12	51	351000	13	51
306	5:27:43.512	13	10	350925	3	2	350950									350975	12	51	351000	13	51
307	5:27:44.208							YB01	Cancel	S	14	0	0	350975	Spoof						
308	5:27:44.208	13	10	350925	3	2	350950									350975	11	37	351000	13	51
309	5:27:44.208							YB01	Cancel	S	16	0	0	350975	Spoof						
310	5:27:44.208							YB01	Cancel	S	2	0	0	350975	Spoof						
311	5:27:44.208							YB01	Cancel	S	8	0	0	350975	Spoof						
312	5:27:44.208	13	10	350925	3	2	350950									350975	8	11	351000	13	51

EXHIBIT C

Date: Dec 9, 2013
December 2013 E-mini NASDAQ Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidQty1	BidCnt1	BidPx2	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
313	5:27:44.208	13	10	5	3	350925	350950									350975	8	11	351000	13	51
314	5:27:44.209	13	10	5	3	350925	350950									350975	7	10	351000	13	51
315	5:27:44.710	13	10	5	3	350925	350950									350975	7	10	351000	12	50
316	5:27:44.772							YB01	Order	S	17	17	1	350975	Genuine						
317	5:27:44.772	13	10	5	3	350925	350950									350975	8	11	351000	12	50
318	5:27:44.945	13	10	3	2	350925	350950									350975	8	11	351000	12	50
319	5:27:45.480							YB01	Cancel	S	2	0	0	351000	Spoof						
320	5:27:45.480	13	10	3	2	350925	350950									350975	8	11	351000	11	48
321	5:27:45.480							YB01	Cancel	S	8	0	0	351000	Spoof						
322	5:27:45.480	13	10	3	2	350925	350950									350975	8	11	351000	10	40
323	5:27:45.480							YB01	Cancel	S	4	0	0	351000	Spoof						
324	5:27:45.480	13	10	3	2	350925	350950									350975	8	11	351000	9	36
325	5:27:45.480							YB01	Cancel	S	14	0	0	351000	Spoof						
326	5:27:45.480							YB01	Cancel	S	12	0	0	351000	Spoof						
327	5:27:45.480	13	10	3	2	350925	350950									350975	8	11	351000	7	10
328	5:27:45.481	13	10	5	3	350925	350950									350975	8	11	351000	7	10
329	5:27:46.505							YB01	Order	B	10	10	0	350925	Spoof						
330	5:27:46.505	23	11	5	3	350925	350950									350975	8	11	351000	7	10
331	5:27:46.505							YB01	Order	B	2	2	0	350925	Spoof						
332	5:27:46.505	25	12	5	3	350925	350950									350975	8	11	351000	7	10
333	5:27:46.505							YB01	Order	B	4	4	0	350925	Spoof						
334	5:27:46.505							YB01	Order	B	12	12	0	350925	Spoof						
335	5:27:46.505	41	14	5	3	350925	350950									350975	8	11	351000	7	10
336	5:27:46.505							YB01	Order	B	4	4	0	350925	Spoof						
337	5:27:46.505	45	15	5	3	350925	350950									350975	8	11	351000	7	10
338	5:27:46.505							YB01	Order	B	8	8	0	350925	Spoof						
339	5:27:46.505	53	16	5	3	350925	350950									350975	8	11	351000	7	10
340	5:27:46.506	53	16	5	3	350925	350950									350975	6	8	351000	7	10
341	5:27:46.506	53	16	6	4	350925	350950									350975	6	8	351000	7	10
342	5:27:46.506	53	16	8	5	350925	350950									350975	6	8	351000	7	10
343	5:27:46.506	54	17	8	5	350925	350950									350975	5	6	351000	7	10
344	5:27:46.506	54	17	10	6	350925	350950									350975	5	6	351000	7	10
345	5:27:46.506	56	18	10	6	350925	350950									350975	5	6	351000	7	10
346	5:27:46.506	56	18	11	7	350925	350950									350975	5	6	351000	7	10
347	5:27:46.833							YB01	Order	B	16	16	0	350950	Spoof						
348	5:27:46.833	56	18	27	8	350925	350950									350975	5	6	351000	7	10
349	5:27:46.833							YB01	Order	B	2	2	0	350950	Spoof						
350	5:27:46.833							YB01	Order	B	10	10	0	350950	Spoof						
351	5:27:46.833	56	18	39	10	350925	350950									350975	5	6	351000	7	10
352	5:27:46.833							YB01	Order	B	6	6	0	350950	Spoof						
353	5:27:46.833							YB01	Order	B	6	6	0	350950	Spoof						
354	5:27:46.833	56	18	51	12	350925	350950									350975	5	6	351000	7	10
355	5:27:46.833							YB01	Trade	S	1	16	0	350975	Genuine						
356	5:27:46.834							YB01	Trade	S	1	15	0	350975	Genuine						
357	5:27:46.834							YB01	Trade	S	1	14	0	350975	Genuine						
358	5:27:46.834							YB01	Trade	S	1	13	0	350975	Genuine						
359	5:27:46.834							YB01	Trade	S	1	12	0	350975	Genuine						
360	5:27:46.834							YB01	Trade	S	1	11	0	350975	Genuine						
361	5:27:46.834							YB01	Trade	S	1	10	0	350975	Genuine						
362	5:27:46.834							YB01	Trade	S	1	9	0	350975	Genuine						
363	5:27:46.834							YB01	Trade	S	1	8	0	350975	Genuine						
364	5:27:46.834							YB01	Trade	S	1	7	0	350975	Genuine						

EXHIBIT C

Date: Dec 9, 2013
December 2013 E-mini NASDAQ Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	BidQty2	BidCnt2	BidPx2	BidQty1	BidCnt1	BidPx1	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	AskPx1	AskCnt1	AskQty1	AskPx2	AskCnt2	AskQty2
365	5:27:46.834						350950	YB01	Trade	S	1	6	0	350975	Genuine						
366	5:27:46.834						350950	YB01	Trade	S	1	5	0	350975	Genuine						10
367	5:27:46.834	56	18	350925	51	12	350950									350975	1	1	351000	7	10
368	5:27:46.834	56	18	350925	52	13	350950									350975	1	1	351000	6	8
369	5:27:46.834	56	18	350925	53	14	350950									350975	1	1	351000	6	8
370	5:27:46.835							YB01	Trade	S	1	4	0	350975	Genuine						
371	5:27:46.835							YB01	Trade	S	1	3	0	350975	Genuine						
372	5:27:46.835							YB01	Trade	S	1	2	0	350975	Genuine						
373	5:27:46.835							YB01	Trade	S	1	1	0	350975	Genuine						
374	5:27:46.835							YB01	Trade	S	1	0	0	350975	Genuine						
375	5:27:46.835	56	18	350925	53	14	350950									350975	1	1	351000	5	6
376	5:27:46.835	56	18	350925	51	13	350950									350975	1	1	351000	5	6
377	5:27:46.835	56	18	350925	51	13	350950									350975	1	1	351000	6	8
378	5:27:46.835	56	18	350925	51	13	350950									350975	1	1	351000	6	8
379	5:27:46.836	56	18	350925	53	14	350950									350975	1	1	351000	6	8
380	5:27:46.836	56	18	350925	53	14	350950									350975	1	1	351000	6	8
381	5:27:47.044	56	18	350925	53	14	350950									350975	2	2	351000	6	8
382	5:27:47.336	56	18	350925	51	13	350950									350975	2	2	351000	6	8
383	5:27:47.336	56	18	350925	51	13	350950									350975	2	2	351000	6	8
384	5:27:47.568						350950	YB01	Cancel	B	23	0	1	350950	Genuine						
385	5:27:47.568	56	18	350925	50	12	350950									350975	2	2	351000	6	8
386	5:27:47.568						350950	YB01	Cancel	B	2	0	0	350950	Spoof						
387	5:27:47.568	56	18	350925	40	11	350950									350975	2	2	351000	6	8
388	5:27:47.568						350950	YB01	Cancel	B	10	0	0	350950	Spoof						
389	5:27:47.568	56	18	350925	38	10	350950									350975	2	2	351000	6	8
390	5:27:47.568						350950	YB01	Cancel	B	6	0	0	350950	Spoof						
391	5:27:47.568						350950	YB01	Cancel	B	16	0	0	350950	Spoof						
392	5:27:47.568	56	18	350925	16	8	350950									350975	2	2	351000	6	8
393	5:27:47.568						350950	YB01	Cancel	B	6	0	0	350950	Spoof						
394	5:27:47.568	56	18	350925	10	7	350950									350975	2	3	351000	6	8
395	5:27:47.568	56	18	350925	10	7	350950									350975	3	3	351000	6	8
396	5:27:47.569	57	19	350925	10	7	350950									350975	3	3	351000	6	8
397	5:27:47.569	57	19	350925	9	6	350950									350975	3	3	351000	6	8
398	5:27:47.569	57	19	350925	8	5	350950									350975	3	3	351000	6	8
399	5:27:47.976						350950	YB01	Cancel	B	8	0	0	350925	Spoof						
400	5:27:47.976	49	18	350925	8	5	350950									350975	3	3	351000	6	8
401	5:27:47.976						350950	YB01	Cancel	B	2	0	0	350925	Spoof						
402	5:27:47.976	47	17	350925	8	5	350950									350975	3	3	351000	6	8
403	5:27:47.976						350950	YB01	Cancel	B	12	0	0	350925	Spoof						
404	5:27:47.976	35	16	350925	8	5	350950									350975	3	3	351000	6	8
405	5:27:47.976						350950	YB01	Cancel	B	4	0	0	350925	Spoof						
406	5:27:47.976	31	15	350925	8	5	350950									350975	3	3	351000	6	8
407	5:27:47.976						350950	YB01	Cancel	B	10	0	0	350925	Spoof						
408	5:27:47.976						350950	YB01	Cancel	B	4	0	0	350925	Spoof						
409	5:27:47.976	17	13	350925	8	5	350950									350975	3	3	351000	6	8

EXHIBIT C

Exhibit D

TO COMPLAINT FOR INJUNCTIVE RELIEF, CIVIL MONETARY PENALTIES, AND OTHER RELIEF

Date: Dec 3, 2013

December 2013 E-mini NASDAQ Contracts

Row	Time (CST)	Second Bid Quantity	Second Bid Order Count	Second Bid Price	Best Bid Quantity	Best Bid Order Count	Best Bid Price	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	Best Ask Price	Best Ask Order Count	Best Ask Quantity	Second Ask Price	Second Ask Order Count	Second Ask Quantity
		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
1	2:34:47.807							YB01		B	40	40	40	348350	Genuine						
2	2:34:47.807	18	13	348325	10	8	348350	YB01	Order	S	4	4	0	348375	Spoof	348375	4	7	348400	11	21
3	2:34:48.887							YB01	Order	S	3	3	0	348375	Spoof						
4	2:34:48.887																				
5	2:34:48.887	18	13	348325	10	8	348350	YB01	Order	S	3	3	0	348375	Spoof	348375	6	14	348400	11	21
6	2:34:48.887																				
7	2:34:48.887	18	13	348325	10	8	348350	YB01	Order	S	5	5	0	348375	Spoof	348375	7	17	348400	11	21
8	2:34:48.887																				
9	2:34:48.887	18	13	348325	10	8	348350	YB01	Order	S	7	7	0	348375	Spoof	348375	8	22	348400	11	21
10	2:34:48.887																				
11	2:34:48.887	18	13	348325	10	8	348350	YB01	Order	S	3	3	0	348375	Spoof	348375	9	29	348400	11	21
12	2:34:48.887																				
13	2:34:48.887	18	13	348325	10	8	348350	YB01	Order	S	2	2	0	348375	Spoof	348375	10	32	348400	11	21
14	2:34:48.887																				
15	2:34:48.887	18	13	348325	10	8	348350	YB01	Order	S	6	6	0	348375	Spoof	348375	11	34	348400	11	21
16	2:34:48.887																				
17	2:34:48.887	18	13	348325	10	8	348350	YB01	Order	S	3	3	0	348375	Spoof	348375	12	40	348400	11	21
18	2:34:48.887																				
19	2:34:48.887	18	13	348325	10	8	348350	YB01	Order	S	4	4	0	348375	Spoof	348375	13	43	348400	11	21
20	2:34:48.887																				
21	2:34:48.887	18	13	348325	10	8	348350									348375	14	47	348400	11	21
22	2:34:48.888	18	13	348325	10	8	348350									348375	15	48	348400	11	21
23	2:34:48.888	18	13	348325	10	8	348350									348375	16	50	348400	11	21
24	2:34:48.888	18	13	348325	8	7	348350									348375	17	51	348400	11	21
25	2:34:48.888	18	13	348325	8	7	348350									348375	18	52	348400	12	23
26	2:34:48.888	18	13	348325	7	6	348350									348375	18	52	348400	12	23
27	2:34:48.888	18	13	348325	7	6	348350									348375	19	54	348400	12	23
28	2:34:49.599							YB01	Cancel	S	7	0	0	348375	Spoof						
29	2:34:49.599							YB01	Cancel	S	3	0	0	348375	Spoof						
30	2:34:49.599	18	13	348325	7	6	348350									348375	17	44	348400	12	23
31	2:34:49.599							YB01	Cancel	S	3	0	0	348375	Spoof						
32	2:34:49.599	18	13	348325	7	6	348350									348375	16	41	348400	12	23
33	2:34:49.599							YB01	Cancel	S	4	0	0	348375	Spoof						
34	2:34:49.599							YB01	Cancel	S	3	0	0	348375	Spoof						
35	2:34:49.599	18	13	348325	7	6	348350									348375	14	34	348400	12	23
36	2:34:49.599							YB01	Cancel	S	4	0	0	348375	Spoof						
37	2:34:49.599	18	13	348325	7	6	348350									348375	13	30	348400	12	23
38	2:34:49.599							YB01	Cancel	S	2	0	0	348375	Spoof						
39	2:34:49.599							YB01	Cancel	S	3	0	0	348375	Spoof						
40	2:34:49.599	18	13	348325	7	6	348350									348375	11	25	348400	12	23
41	2:34:49.599							YB01	Cancel	S	5	0	0	348375	Spoof						

EXHIBIT D

Date: Dec 3, 2013
December 2013 E-mini NASDAQ Contracts

Row	Time (CST)	Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
		Second Bid Quantity	Second Bid Order Count	Second Bid Price	Best Bid Quantity	Best Bid Order Count	Best Bid Price	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	Best Ask Price	Best Ask Order Count	Best Ask Quantity	Second Ask Price	Second Ask Order Count	Second Ask Quantity
42	2:34:49.599							YB01	Cancel	S	6	0	0	348375	Spoof						
43	2:34:49.599	18	13	348325	7	6	348350									348375	9	14	348400	12	23
44	2:34:49.600	18	13	348325	7	6	348350									348375	8	13	348400	12	23
45	2:34:49.600	18	13	348325	7	6	348350									348375	7	11	348400	12	23
46	2:34:49.600	18	13	348325	7	6	348350									348375	6	10	348400	12	23
47	2:34:49.600	18	13	348325	9	7	348350									348375	6	10	348400	12	23
48	2:34:49.600	18	13	348325	9	7	348350									348375	5	8	348400	12	23
49	2:34:49.600	18	13	348325	9	7	348350									348375	4	7	348400	12	23
50	2:34:50.102	18	13	348325	9	7	348350									348375	4	7	348400	11	21
51	2:34:50.368	18	13	348325	9	7	348350									348375	4	7	348400	11	21
52	2:34:50.453	18	13	348325	9	7	348350									348375	3	4	348400	11	21
53	2:34:50.454	18	13	348325	10	8	348350									348375	3	4	348400	11	21
54	2:34:50.454	19	14	348325	10	8	348350									348375	3	4	348400	11	21
55	2:34:50.456	19	14	348325	10	8	348350									348375	2	3	348400	11	21
56	2:34:50.743	19	14	348325	10	8	348350									348375	1	1	348400	11	21
57	2:34:50.767							YB01	Order	S	1	1	0	348400	Spoof						
58	2:34:50.767	19	14	348325	10	8	348350									348375	1	1	348400	12	22
59	2:34:50.767							YB01	Order	S	8	8	0	348400	Spoof						
60	2:34:50.767	19	14	348325	10	8	348350									348375	1	1	348400	13	30
61	2:34:50.767							YB01	Order	S	3	3	0	348400	Spoof						
62	2:34:50.768	19	14	348325	10	8	348350									348375	1	1	348400	14	33
63	2:34:50.768							YB01	Order	S	2	2	0	348400	Spoof						
64	2:34:50.768							YB01	Order	S	8	8	0	348400	Spoof						
65	2:34:50.768	19	14	348325	10	8	348350									348375	1	1	348400	16	43
66	2:34:50.768							YB01	Order	S	1	1	0	348400	Spoof						
67	2:34:50.768	19	14	348325	10	8	348350									348375	1	1	348400	17	44
68	2:34:50.768							YB01	Order	S	2	2	0	348400	Spoof						
69	2:34:50.768							YB01	Order	S	8	8	0	348400	Spoof						
70	2:34:50.768	19	14	348325	10	8	348350									348375	1	1	348400	19	54
71	2:34:50.768							YB01	Order	S	1	1	0	348400	Spoof						
72	2:34:50.768							YB01	Order	S	6	6	0	348400	Spoof						
73	2:34:50.768	19	14	348325	10	8	348350									348375	1	1	348400	21	61
74	2:34:50.768	19	14	348325	10	8	348350									348375	2	4	348400	21	61
75	2:34:50.768	19	14	348325	10	8	348350									348375	2	4	348400	22	62
76	2:34:50.769	19	14	348325	9	7	348350									348375	2	4	348400	22	62
77	2:34:51.223							YB01	Order	S	1	1	0	348375	Spoof						
78	2:34:51.223							YB01	Order	S	3	3	0	348375	Spoof						
79	2:34:51.223	19	14	348325	9	7	348350									348375	4	8	348400	22	62
80	2:34:51.223							YB01	Order	S	1	1	0	348375	Spoof						
81	2:34:51.223							YB01	Order	S	4	4	0	348375	Spoof						
82	2:34:51.223	19	14	348325	9	7	348350									348375	6	13	348400	22	62

EXHIBIT D

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December 2013 E-mini NASDAQ Contracts

		Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
Row	Time (CST)	Second Bid Quantity	Second Bid Order Count	Second Bid Price	Best Bid Quantity	Best Bid Order Count	Best Bid Price	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	Best Ask Price	Best Ask Order Count	Best Ask Quantity	Second Ask Price	Second Ask Order Count	Second Ask Quantity
83	2:34:51.223							YB01	Order	S	8	8	0	348375	Spoof						
84	2:34:51.223	19	14	348325	9	7	348350									348375	7	21	348400	22	62
85	2:34:51.223							YB01	Order	S	7	7	0	348375	Spoof						
86	2:34:51.223							YB01	Order	S	7	7	0	348375	Spoof						
87	2:34:51.223	19	14	348325	9	7	348350									348375	9	35	348400	22	62
88	2:34:51.223							YB01	Order	S	1	1	0	348375	Spoof						
89	2:34:51.223	19	14	348325	9	7	348350									348375	10	36	348400	22	62
90	2:34:51.223							YB01	Order	S	7	7	0	348375	Spoof						
91	2:34:51.223	19	14	348325	9	7	348350									348375	11	43	348400	22	62
92	2:34:51.223							YB01	Order	S	1	1	0	348375	Spoof						
93	2:34:51.223	19	14	348325	9	7	348350									348375	12	44	348400	22	62
94	2:34:51.224	19	14	348325	7	6	348350									348375	12	44	348400	22	62
95	2:34:51.224	19	14	348325	7	6	348350									348375	14	47	348400	22	62
96	2:34:51.224	19	14	348325	6	5	348350									348375	15	48	348400	22	62
97	2:34:51.224	19	14	348325	6	5	348350									348375	15	48	348400	23	64
98	2:34:51.224	19	14	348325	6	5	348350									348375	16	49	348400	23	64
99	2:34:51.269	18	13	348325	6	5	348350									348375	16	49	348400	23	64
100	2:34:51.324	18	13	348325	6	5	348350									348375	17	50	348400	23	64
101	2:34:51.847							YB01	Cancel	S	7	0	0	348375	Spoof						
102	2:34:51.847							YB01	Cancel	S	1	0	0	348375	Spoof						
103	2:34:51.847	18	13	348325	6	5	348350									348375	15	42	348400	23	64
104	2:34:51.847							YB01	Cancel	S	7	0	0	348375	Spoof						
105	2:34:51.847	18	13	348325	6	5	348350									348375	14	35	348400	23	64
106	2:34:51.847							YB01	Cancel	S	1	0	0	348375	Spoof						
107	2:34:51.847							YB01	Cancel	S	4	0	0	348375	Spoof						
108	2:34:51.847	18	13	348325	6	5	348350									348375	12	30	348400	23	64
109	2:34:51.847							YB01	Cancel	S	1	0	0	348375	Spoof						
110	2:34:51.847	18	13	348325	6	5	348350									348375	11	29	348400	23	64
111	2:34:51.847							YB01	Cancel	S	7	0	0	348375	Spoof						
112	2:34:51.847	18	13	348325	6	5	348350									348375	10	22	348400	23	64
113	2:34:51.847							YB01	Cancel	S	3	0	0	348375	Spoof						
114	2:34:51.847							YB01	Cancel	S	8	0	0	348375	Spoof						
115	2:34:51.847	18	13	348325	6	5	348350									348375	8	11	348400	23	64
116	2:34:51.847							YB01	Cancel	S	1	0	0	348375	Spoof						
117	2:34:51.847	18	13	348325	6	5	348350									348375	7	10	348400	23	64
118	2:34:51.847	18	13	348325	7	6	348350									348375	7	10	348400	23	64
119	2:34:51.893	18	13	348325	8	7	348350									348375	7	10	348400	23	64
120	2:34:52.350	18	13	348325	8	7	348350									348375	7	10	348400	22	62
121	2:34:52.407							YB01	Cancel	S	2	0	0	348400	Spoof						
122	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	21	60
123	2:34:52.407							YB01	Cancel	S	2	0	0	348400	Spoof						

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December 2013 E-mini NASDAQ Contracts

Row	Time (CST)	Bid Side Market Depth						Mohan Activity								Ask Side Market Depth					
		Second Bid Quantity	Second Bid Order Count	Second Bid Price	Best Bid Quantity	Best Bid Order Count	Best Bid Price	Tag50	Action	Side	Qty	Remaining Qty	Display Qty	Price	Type	Best Ask Price	Best Ask Order Count	Best Ask Quantity	Second Ask Price	Second Ask Order Count	Second Ask Quantity
124	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	20	58
125	2:34:52.407							YB01	Cancel	S	6	0	0	348400	Spoof						
126	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	19	52
127	2:34:52.407							YB01	Cancel	S	8	0	0	348400	Spoof						
128	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	18	44
129	2:34:52.407							YB01	Cancel	S	1	0	0	348400	Spoof						
130	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	17	43
131	2:34:52.407							YB01	Cancel	S	1	0	0	348400	Spoof						
132	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	16	42
133	2:34:52.407							YB01	Cancel	S	1	0	0	348400	Spoof						
134	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	15	41
135	2:34:52.407							YB01	Cancel	S	8	0	0	348400	Spoof						
136	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	14	33
137	2:34:52.407							YB01	Cancel	S	8	0	0	348400	Spoof						
138	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	13	25
139	2:34:52.407							YB01	Cancel	S	3	0	0	348400	Spoof						
140	2:34:52.407	18	13	348325	8	7	348350									348375	7	10	348400	12	22
141	2:34:52.407	18	13	348325	8	7	348350									348375	6	8	348400	12	22
142	2:34:52.408	18	13	348325	10	8	348350									348375	6	8	348400	12	22
143	2:34:52.408	18	13	348325	10	8	348350									348375	5	7	348400	12	22
144	2:34:52.408	18	13	348325	10	8	348350									348375	4	6	348400	12	22
145	2:34:52.408	18	13	348325	10	8	348350									348375	3	5	348400	12	22
146	2:34:52.408	18	13	348325	10	8	348350									348375	2	4	348400	12	22
147	2:34:52.408	18	13	348325	10	8	348350									348375	1	3	348400	12	22
148	2:34:52.408	18	13	348325	10	8	348350									348375	1	3	348400	12	22
149	2:34:52.408	19	14	348325	10	8	348350									348400	12	22	348425	17	29
150	2:34:52.408	19	14	348325	11	9	348350									348400	12	22	348425	17	29
151	2:34:52.409	19	14	348325	11	9	348350									348400	12	22	348425	16	24
152	2:34:52.908	19	14	348325	11	9	348350									348400	12	22	348425	15	22
153	2:34:53.043	19	14	348325	15	10	348350									348400	12	22	348425	15	22
154	2:34:53.062							YB01	Cancel	B	40	0	1	348350	Genuine						
155	2:34:53.063	19	14	348325	14	9	348350									348400	12	22	348425	15	22

EXHIBIT D