Appendix 1

SURVEILANCE SYSTEM REQUIREMENTS

1. Alert/incident management

2. Broker/trader activity queries;
   a. Broker position in market
   b. Broker position in symbol
   c. Broker trading activity

3. Data analysis of orders and trades

4. Order book replay

5. Market replay of trading activities

6. Market overview and statistical evaluation ;
   a. Daily trade statistics
   b. Daily Exchange statistics

7. Graphical displays of trading activity

8. Custom report generation;
   a. Transaction History report
   b. Price fluctuation report
   c. Orders history report
   d. Top buyers and top sellers
   e. Abnormal trade prices
   f. Insider trading report
   g. Wash trade report
   h. Circular trading report
   i. Cornering report
   j. Open high low close report
   k. Daily price band hits
   l. Marking the close report
   m. Matched orders report
   n. Negotiated trade report
   o. Pump and dump report
   p. Churning report
   q. Front running report

9. Case management, including systems for identifying participants that are repeatedly associated with identified cases
10. Announcements
11. Client details (i.e. name, address, contact)