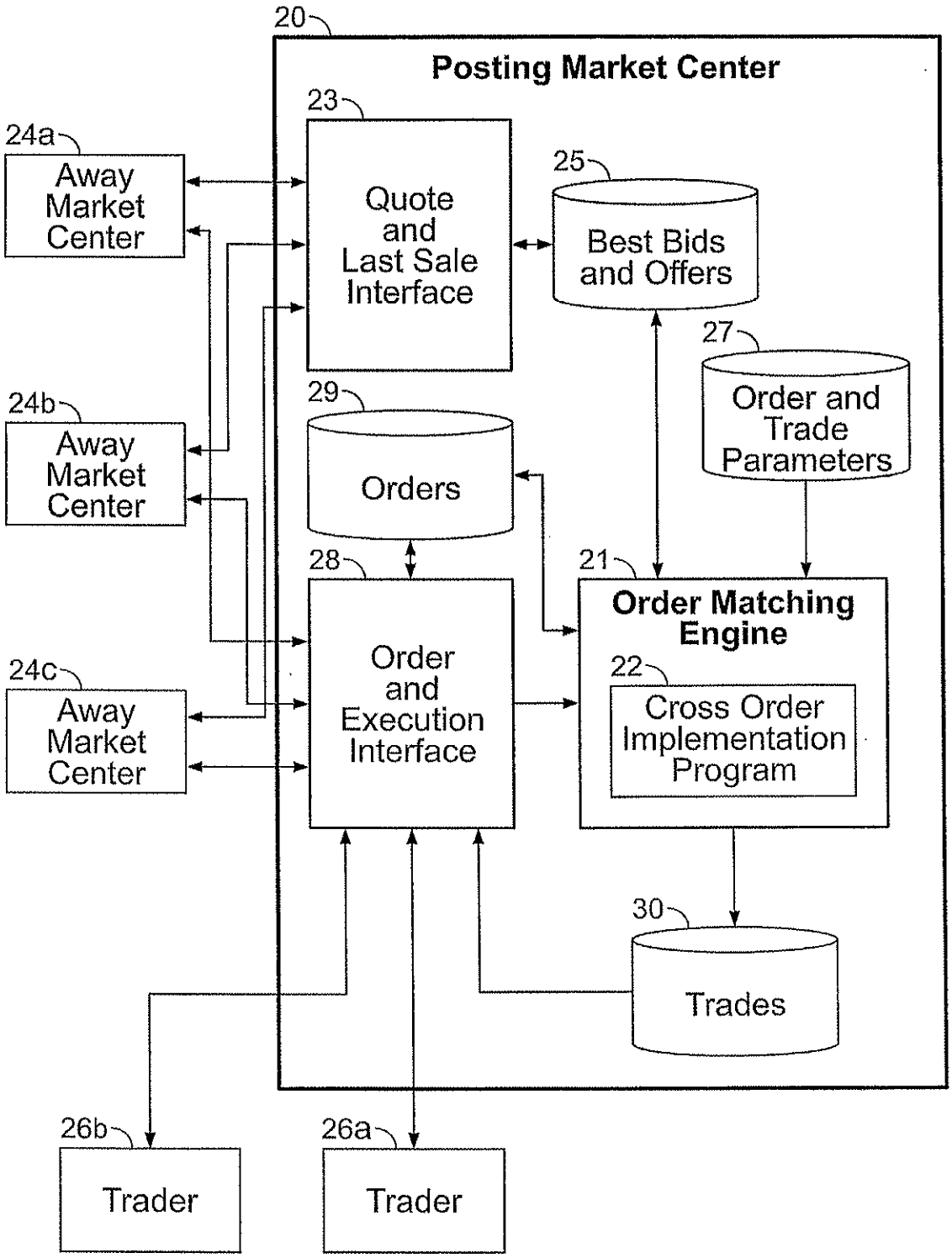

20
Posting Market Center
23
Quote and Last Sale Interface
25
Best Bids and Offers
27
Order and Trade Parameters
29
Orders
28
Order and Execution Interface
21
Order Matching Engine
22
Cross Order Implementation Program
30
Trades
24a
Away Market Center
24b
Away Market Center
24c
Away Market Center
26b
Trader
26a
Trader

FIG. 1

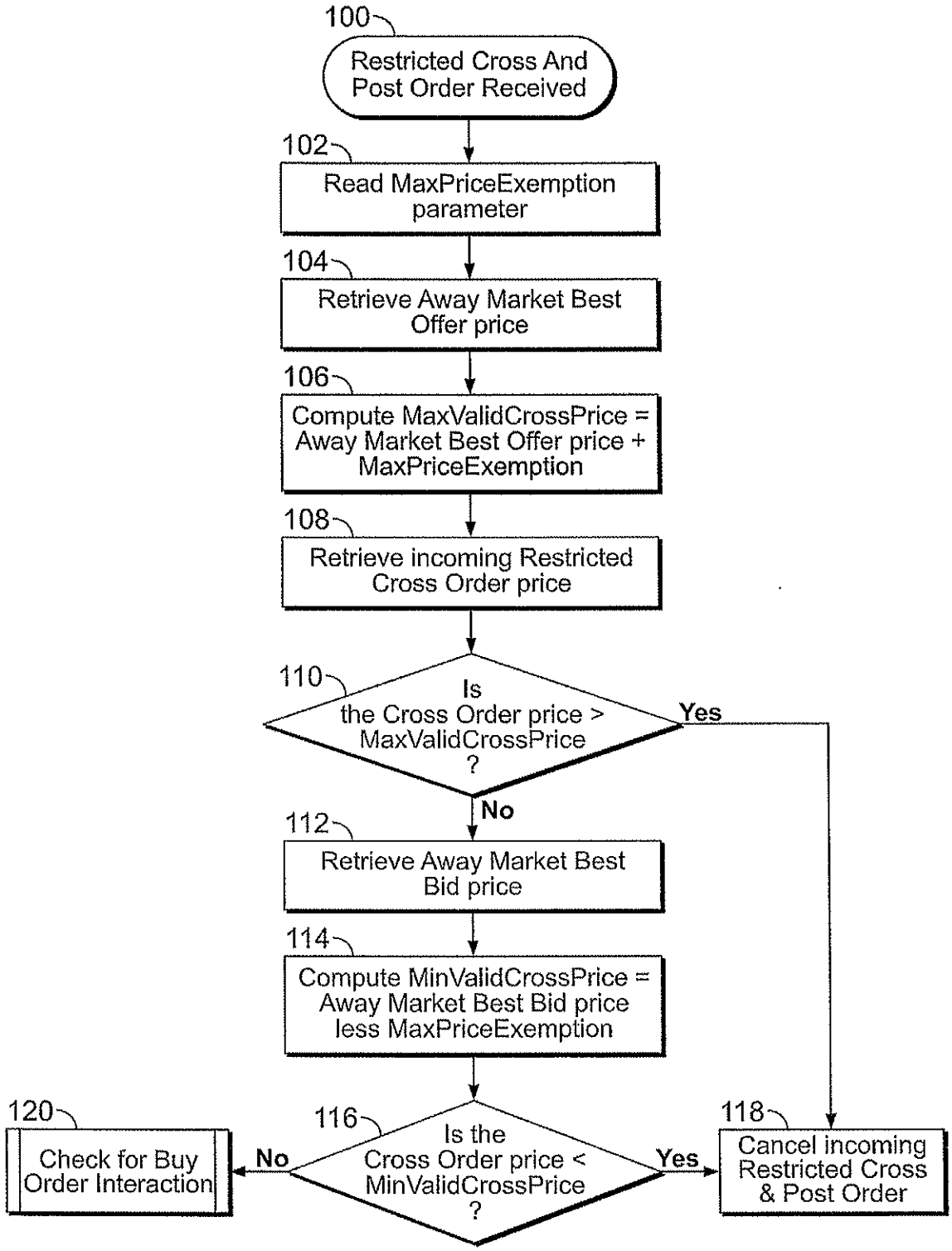

100
Restricted Cross And Post Order Received
102
Read MaxPriceExemption parameter
104
Retrieve Away Market Best Offer price
106
Compute MaxValidCrossPrice = Away Market Best Offer price + MaxPriceExemption
108
Retrieve incoming Restricted Cross Order price
110
Is the Cross Order price > MaxValidCrossPrice ?
Yes
No
112
Retrieve Away Market Best Bid price
114
Compute MinValidCrossPrice = Away Market Best Bid price less MaxPriceExemption
116
Is the Cross Order price < MinValidCrossPrice ?
No
Yes
120
Check for Buy Order Interaction
118
Cancel incoming Restricted Cross & Post Order

FIG. 2

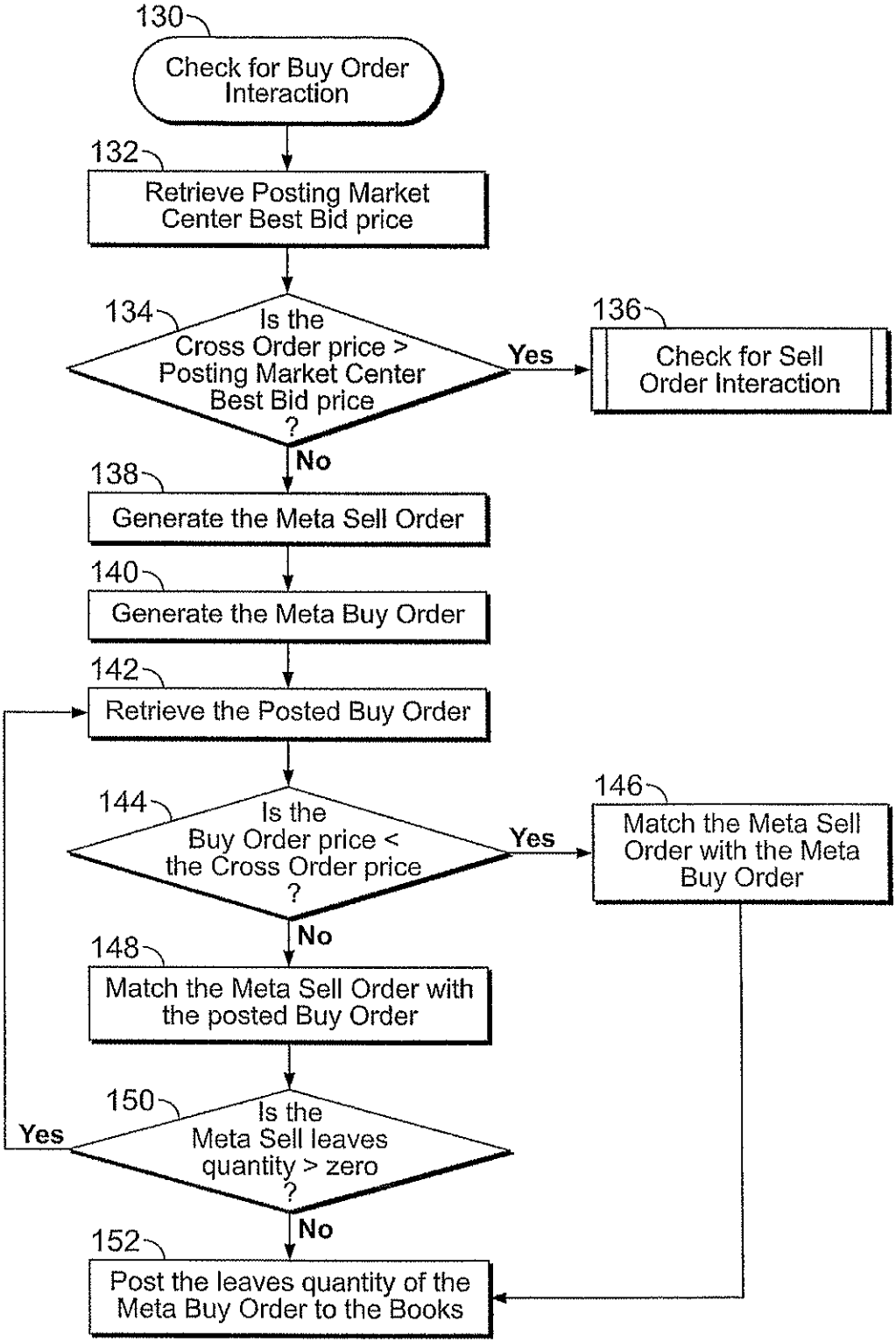

130
Check for Buy Order Interaction
132
Retrieve Posting Market Center Best Bid price
134
Is the Cross Order price > Posting Market Center Best Bid price ?
Yes
136
Check for Sell Order Interaction
No
138
Generate the Meta Sell Order
140
Generate the Meta Buy Order
142
Retrieve the Posted Buy Order
144
Is the Buy Order price < the Cross Order price ?
Yes
146
Match the Meta Sell Order with the Meta Buy Order
No
148
Match the Meta Sell Order with the posted Buy Order
150
Is the Meta Sell leaves quantity > zero ?
Yes
No
152
Post the leaves quantity of the Meta Buy Order to the Books

FIG. 3

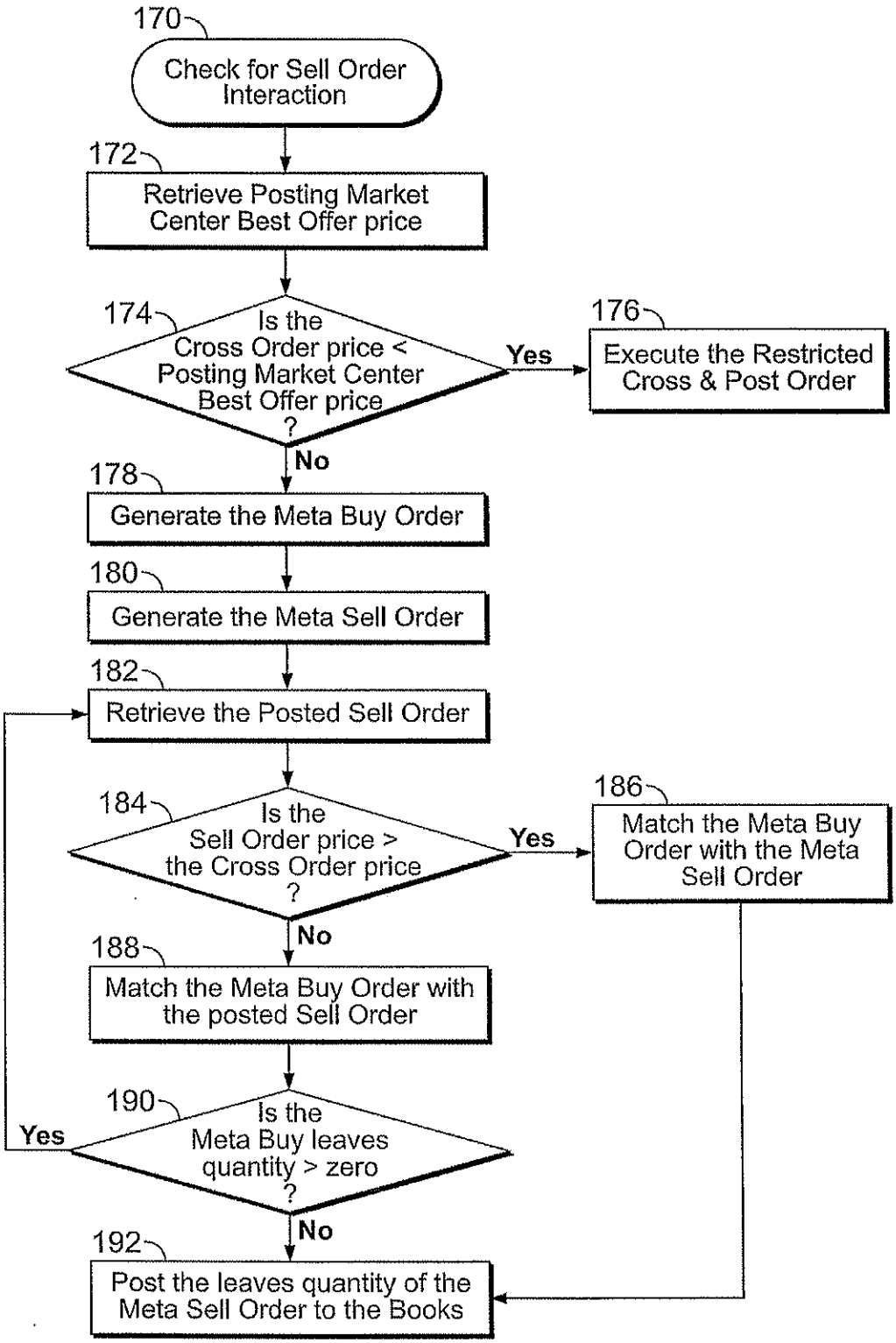

170
Check for Sell Order Interaction
172
Retrieve Posting Market Center Best Offer price
174
Is the Cross Order price < Posting Market Center Best Offer price ?
Yes
176
Execute the Restricted Cross & Post Order
No
178
Generate the Meta Buy Order
180
Generate the Meta Sell Order
182
Retrieve the Posted Sell Order
184
Is the Sell Order price > the Cross Order price ?
Yes
186
Match the Meta Buy Order with the Meta Sell Order
No
188
Match the Meta Buy Order with the posted Sell Order
190
Is the Meta Buy leaves quantity > zero ?
Yes
No
192
Post the leaves quantity of the Meta Sell Order to the Books

FIG. 4