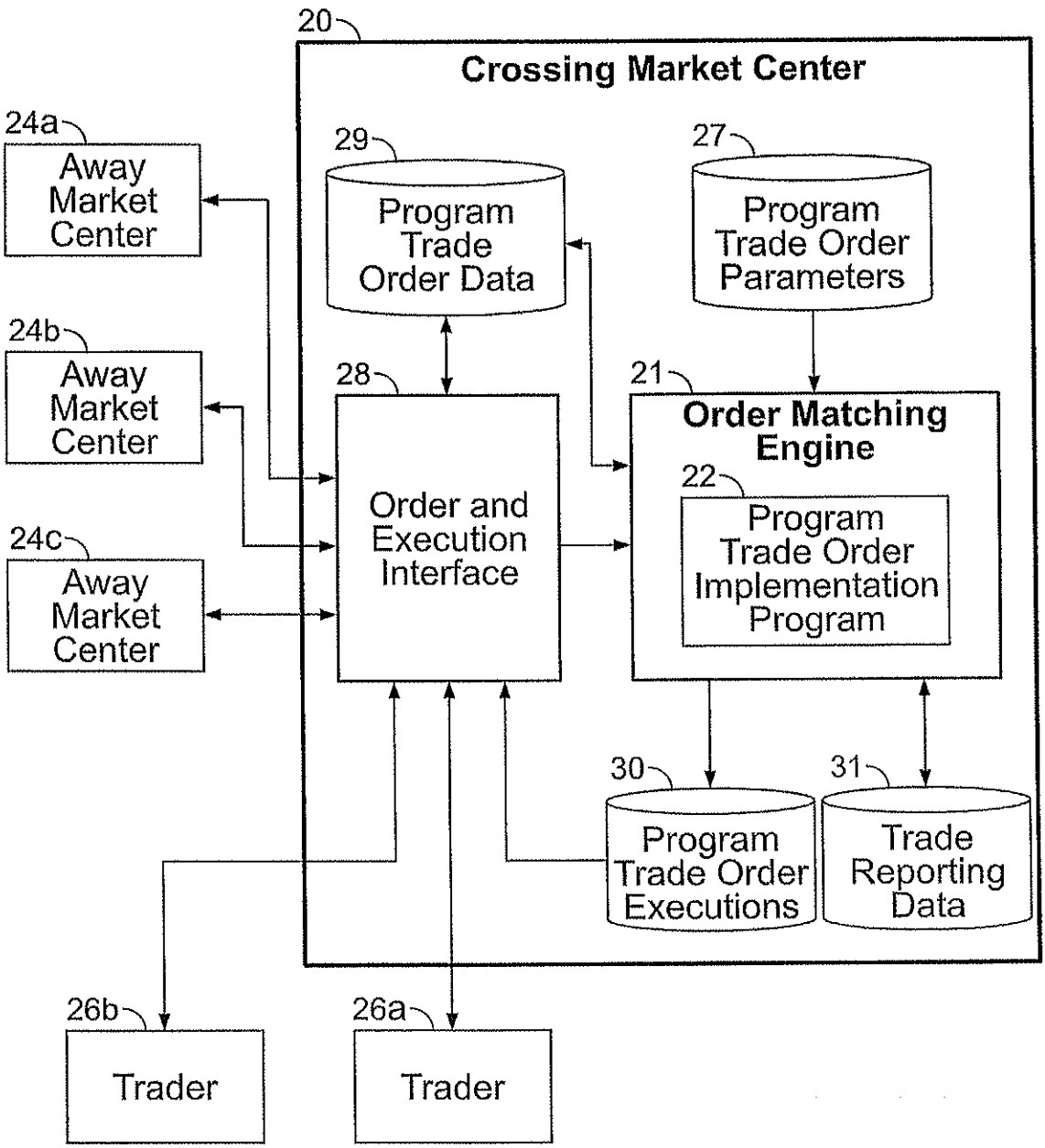

20
Crossing Market Center
24a
Away Market Center
24b
Away Market Center
24c
Away Market Center
29
Program Trade Order Data
27
Program Trade Order Parameters
28
Order and Execution Interface
21
Order Matching Engine
22
Program Trade Order Implementation Program
30
Program Trade Order Executions
31
Trade Reporting Data
26b
Trader
26a
Trader

FIG. 1

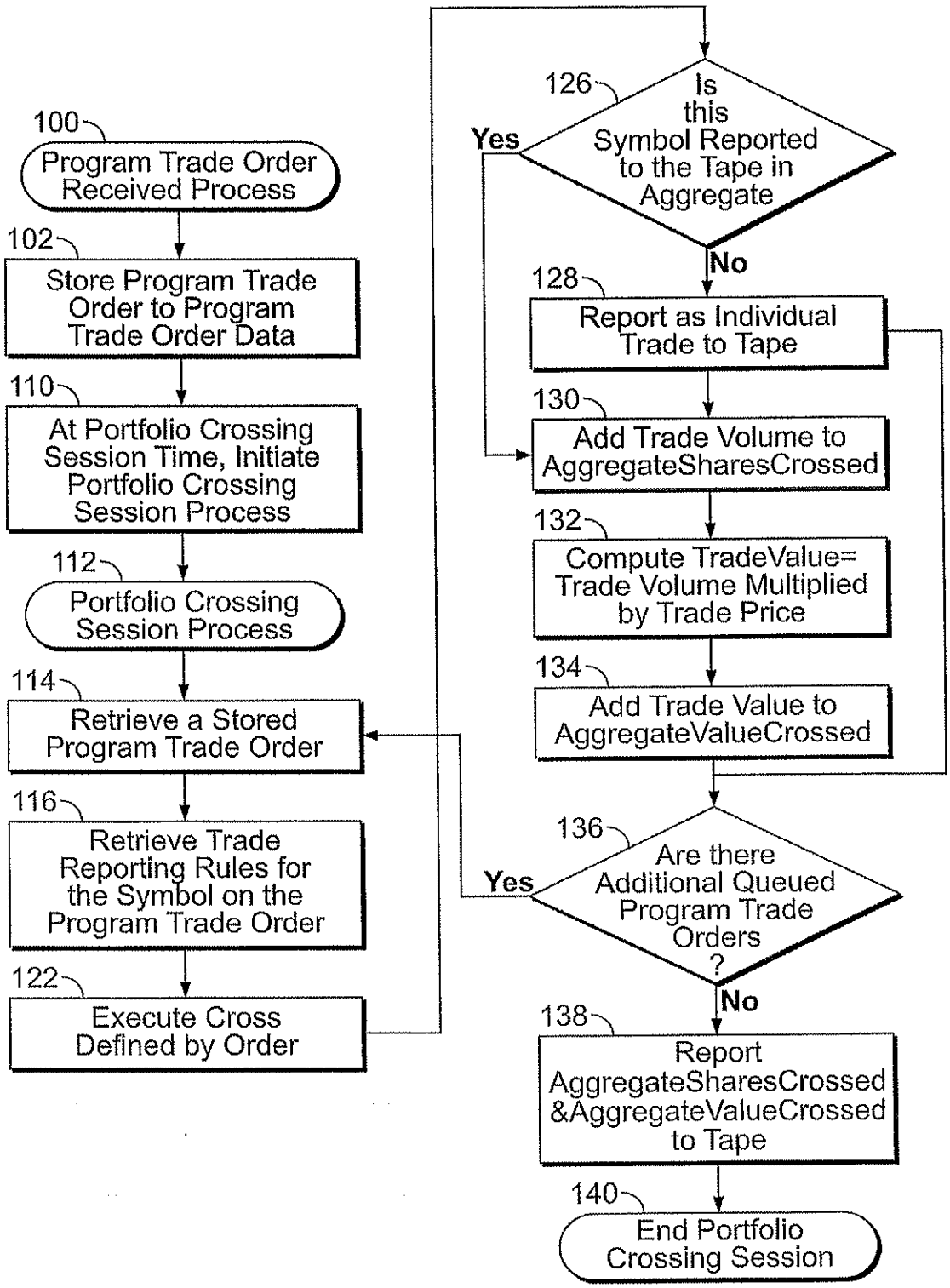

100
Program Trade Order Received Process
102
Store Program Trade Order to Program Trade Order Data
110
At Portfolio Crossing Session Time, Initiate Portfolio Crossing Session Process
112
Portfolio Crossing Session Process
114
Retrieve a Stored Program Trade Order
116
Retrieve Trade Reporting Rules for the Symbol on the Program Trade Order
122
Execute Cross Defined by Order
126
Is this Symbol Reported to the Tape in Aggregate
Yes
No
128
Report as Individual Trade to Tape
130
Add Trade Volume to AggregateSharesCrossed
132
Compute TradeValue= Trade Volume Multiplied by Trade Price
134
Add Trade Value to AggregateValueCrossed
136
Are there Additional Queued Program Trade Orders ?
Yes
No
138
Report AggregateSharesCrossed &AggregateValueCrossed to Tape
140
End Portfolio Crossing Session

FIG. 2

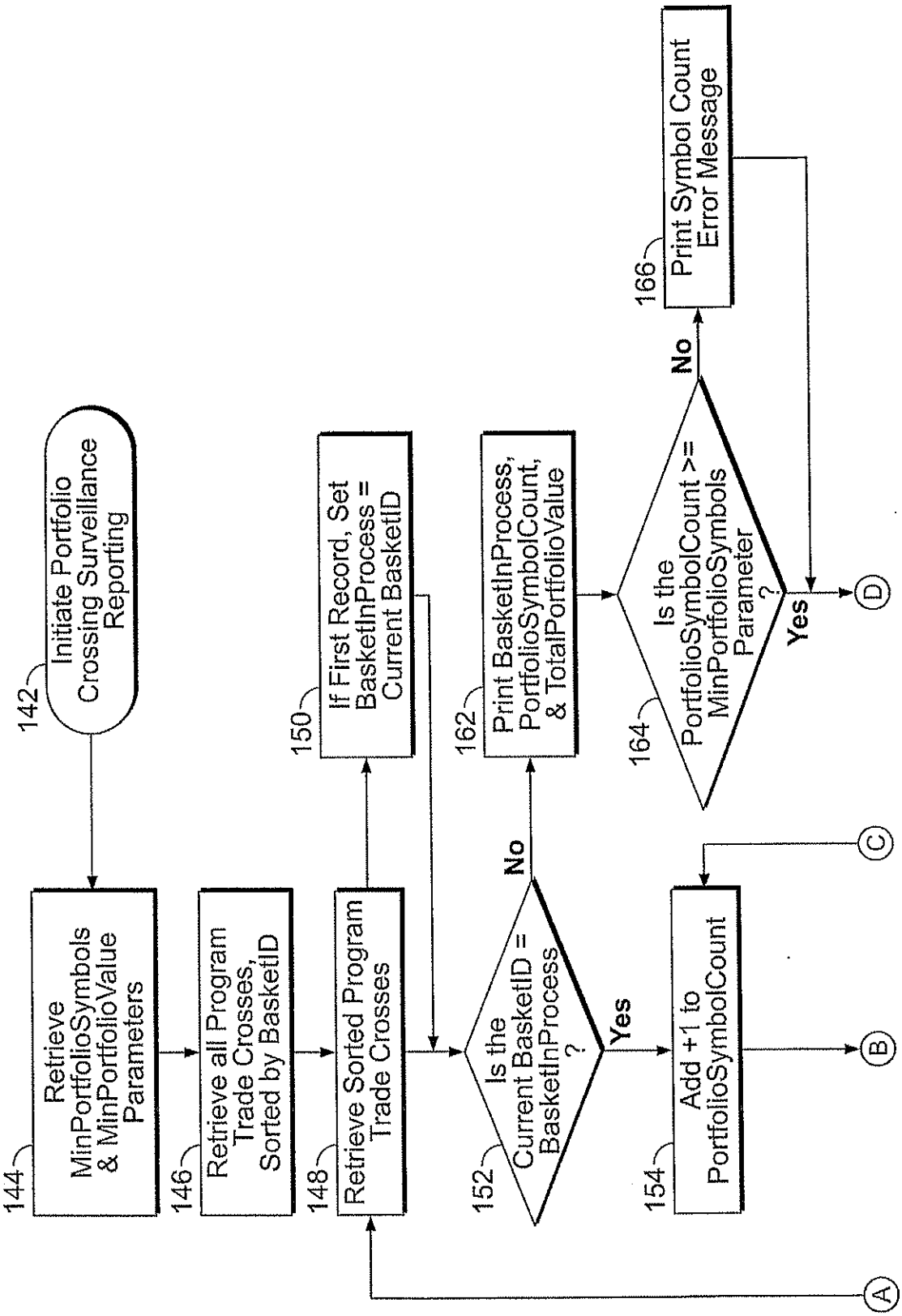

142
Initiate Portfolio Crossing Surveillance Reporting
144
Retrieve MinPortfolioSymbols & MinPortfolioValue Parameters
146
Retrieve all Program Trade Crosses, Sorted by BasketID
148
Retrieve Sorted Program Trade Crosses
150
If First Record, Set BasketInProcess = Current BasketID
152
Is the Current BasketID = BasketInProcess ?
No
Yes
154
Add +1 to PortfolioSymbolCount
162
Print BasketInProcess, PortfolioSymbolCount, & TotalPortfolioValue
164
Is the PortfolioSymbolCount >= MinPortfolioSymbols Parameter ?
No
Yes
166
Print Symbol Count Error Message
A
B
C
D

FIG. 3A

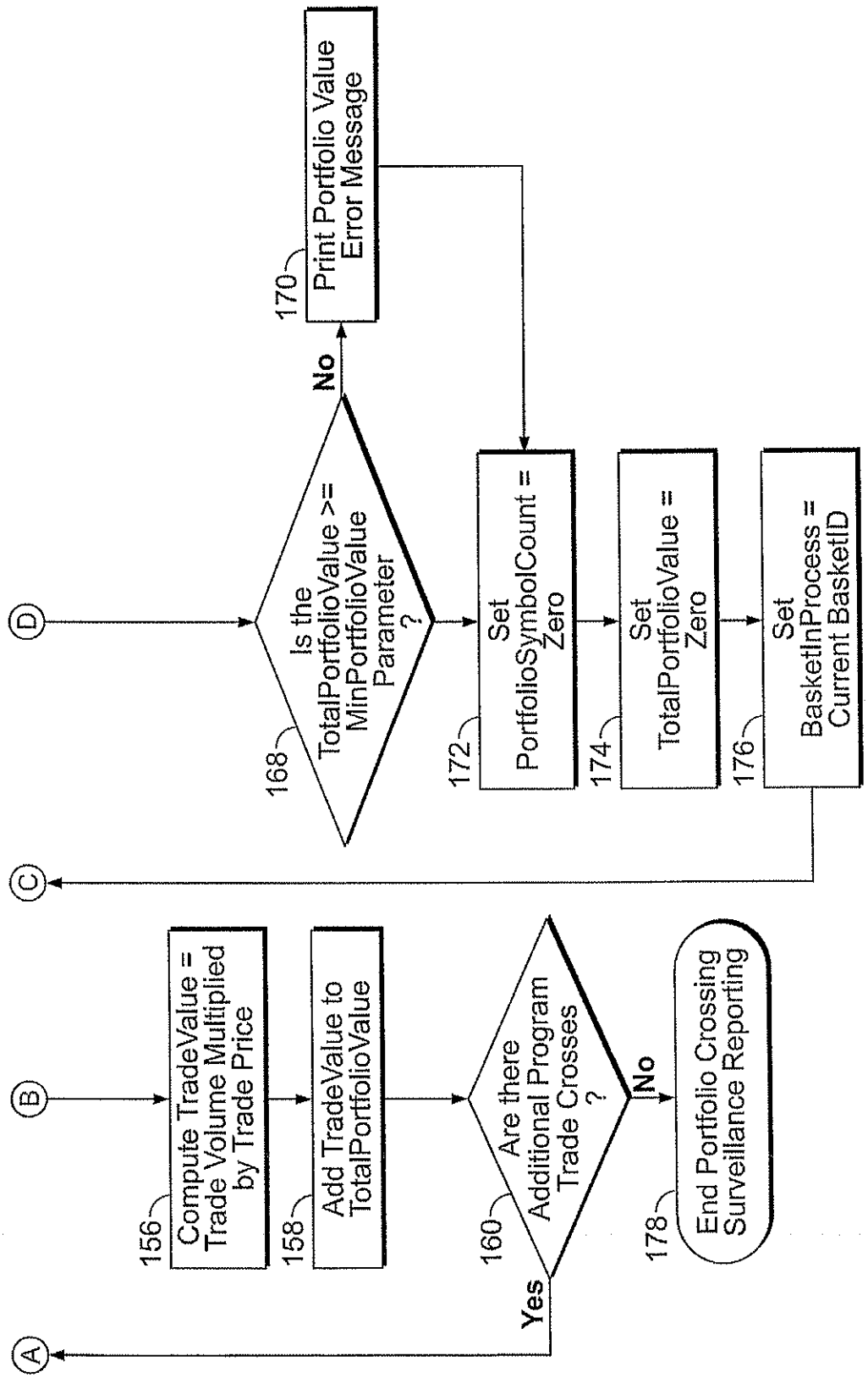

A
B
C
D
156
Compute TradeValue = Trade Volume Multiplied by Trade Price
158
Add TradeValue to TotalPortfolioValue
160
Are there Additional Program Trade Crosses ?
Yes
No
178
End Portfolio Crossing Surveillance Reporting
168
Is the TotalPortfolioValue >= MinPortfolioValue Parameter ?
No
170
Print Portfolio Value Error Message
172
Set PortfolioSymbolCount = Zero
174
Set TotalPortfolioValue = Zero
176
Set BasketInProcess = Current BasketID

FIG. 3B