WHAT IS CLAIMED IS:

1. An apparatus comprising:

at least one processor associated with a workstation of a specific trader, the at least one processor being in electronic communication with a plurality of computers via an electronic communications network; and

at least one memory having instructions stored thereon which, when executed by the at least one processor, direct the at least one processor to:

receive a first order for an item from a first computer, the first order associated with a first fill rate and a first response time;

after receiving the first order, receive from a second computer a second order for the item associated with a second fill rate and a second response time;

order, in an electronic database of an order book of the specific trader, the second order ahead of the first order based at least in part on the first fill rate and first response time associated with the first order and the second fill rate and second response time associated with the second order;

responsive to ordering the second order ahead of the first order in the order book, cause an order of the specific trader to be executed against the second order before any executing of any order of the specific trader against the first order.

2. The apparatus of claim 1, wherein the act of receiving the first order comprises receiving the first fill rate, and wherein the act of receiving the second order comprises receiving the second fill rate,

and wherein the first response time comprises a first value representative of an amount of time taken for at least a portion of a quantity to be filled by a first trader who submitted the first order, and

wherein the second response time comprises a second value representative of an amount of time taken for at least a portion of a quantity to be filled by a second trader who submitted the second order.

3. The apparatus of claim 1, wherein the first fill rate is determined based on a number of times orders routed to a provider of the first order were filled by the provider of the first order compared to a number of times orders routed to the provider of the first order were not filled by the provider of the first order.

4. The apparatus of claim 1, wherein the first fill rate is determined based on a number of times orders for the item routed to a provider of the first order were filled by the provider of the first order compared to a number of times orders for the item routed to the provider of the first order were not filled by the provider of the first order.

5. The apparatus of claim 1, wherein the first fill rate is determined based on a total quantity routed to a provider of the first order that was filled by the provider of the first order compared to a total quantity routed to the provider of the first order that was not filled by the provider of the first order.

6. The apparatus of claim 1, wherein the first fill rate is determined based on a total quantity of the item routed to a provider of the first order that was filled by the provider of the first order compared to a total quantity of the item routed to the provider of the first order that was not filled by the provider of the first order.

7. The apparatus of claim 1, wherein the first fill rate is determined based on a number of times orders for the item of a particular quantity range routed to a provider of the first order were filled by the provider of the first order compared to a number of times orders for the item of the particular quantity range routed to the provider of the first order were not filled by the provider of the first order.

8. The apparatus of claim 1, wherein the second order is associated with a first response time, and wherein the instructions, when executed by at least one processor, further direct the at least one processor to:

before receiving the second order, receive by the at least one server a third order for the item from a third user, the third order associated with a second response time that is longer than the first response time; and

order by at least one server in the order book the second order ahead of the third order based at least in part on the second response time associated with the third order being longer than the first response time associated with the second order,

wherein the act of communicating by at least one server the trading command to the second user occurs before communicating by the at least one server any trading command concerning the item to the third user, wherein the act of communicating is responsive to ordering in the order book the second order ahead of the third order, and in which the second order has a price equal to the price of the third order.

9. The apparatus of claim 1, in which the instructions, when executed by the at least one processor, further direct the at least one processor to:

receive a third order and a fourth order;

determine a probability that at least a portion of the third order is not independent of at least a portion of the first order; and

order the third order and the fourth order in the order book based at least in part on the determined probability that at least a portion of the third order is not independent of at least a portion of the first order.

10. The apparatus of claim 1, in which the first fill rate comprises a probability of fill per unit time, and in which the second fill rate comprises a probability of fill per unit time.

11. A method comprising:

receiving by at least one server a first order for an item from a first computer at a first time, in which the at least one server is in electronic communication with a plurality of other computers via an electronic communications network;

receiving by the at least one server a second order for the item from a second computer at a second time after the first time, wherein:

the first order is associated with a first user and the second order is associated with a second user,

the first and second orders have the same price associated therewith,

at the first time at which the first order is received, a first fill rate is associated with the first order, and

at the second time at which the second order is received, a second fill rate is associated with the second order;

receiving by at least one server a command to buy or sell the item, wherein the command has criteria associated therewith;

determining by at least one server that the first fill rate associated with the first order does not satisfy the criteria;

as result of determining that the first fill rate associated with the first order at a first time of receiving the first order does not satisfy the criteria, disregarding by at least one server the first order and determining whether the second fill rate associated with the second order at a second time of receiving the second order satisfies the criteria;

determining by at least one server that the second fill rate associated with the second order at a second time of receiving the second order satisfies the criteria;

as result of determining that that the second fill rate associated with the second order at a second time of receiving the second order satisfies the criteria, communicating by at least one server the trading command associated with the second order to the second user before communicating any trading command relating to the first order; and

responsive to communicating the trading command to the second user, receiving an indication that the second user wishes to trade against the trading command.

12. The method of claim 11,

wherein the act of receiving the first order comprises receiving the first fill rate,

wherein the act of receiving the second order comprises receiving the second fill rate,

wherein the first fill rate comprises a probability of fill per unit time,

wherein the second fill rate comprises a probability of fill per unit time,

wherein the criteria comprises a fill rate threshold, and

wherein the act of determining that the second fill rate satisfies the criteria comprises determining that the second fill rate is greater than the fill rate threshold.

13. The method of claim 11,

wherein the first fill rate is determined based on a number of times orders routed to the first user were filled by the first user compared to a number of times orders routed to the first user were not filled by the first user, and

wherein the criteria comprises a fill rate threshold, and

wherein the act of determining that the first fill rate does not satisfy the criteria comprises determining that the first fill rate is less than the threshold.

14. The method of claim 11, wherein the first fill rate is determined based on a number of times orders for the item routed to the first user were filled by the first user compared to a number of times orders for the item routed to the first user were not filled by the first user.

15. The method of claim 11, wherein the first fill rate is determined based on a total quantity routed to the first user that was filled by the first user compared to a total quantity routed to the first user that was not filled by the first user.

16. The method of claim 11, wherein the first fill rate is determined based on a total quantity of the item routed to the first user that was filled by the first user compared to a total quantity of the item routed to the first user that was not filled by the first user.

17. The method of claim 11, wherein the first fill rate is determined based on a number of times orders for the item of a particular quantity range routed to the first user were

filled by the first user compared to a number of times orders for the item of the particular quantity range routed to the first user were not filled by the first user.

18. The method of claim 11, wherein the second order is associated with a first response time, further comprising:

before receiving the second order, receiving by the at least one server a third order for the item from a third user, the third order having a price equal to the price of the second order, the third order associated with a second response time that is longer than the first response time; and

ordering by at least one server in the order book the second order ahead of the third order based at least in part on the second response time associated with the third order being longer than the first response time associated with the second order,

wherein the act of communicating by at least one server the trading command to the second user occurs before communicating by the at least one server any trading command concerning the item to the third user, and wherein the act of communicating is responsive to ordering in the order book the second order ahead of the third order.

19. The method of claim 11, further comprising:

receiving a third order and a fourth order;

determining a probability that at least a portion of the third order is not independent of at least a portion of the first order; and

ordering the third order and the fourth order in the order book based at least in part on the determined probability that at least a portion of the third order is not independent of at least a portion of the first order.

20. A non-transitory computer-readable medium having instructions stored thereon which, when executed by at least one processor of a workstation of a specific trader, the at least one processor being in electronic communication with a plurality of computers via an electronic communications network, directs the at least one processor to:

receive from a first computer a first order for an item, the first order associated with a first fill rate and a first response time;

after receiving the first order, receive from a second computer a second order for the item associated with a second fill rate and a second response time;

order in an electronic database of an order book of the specific trader, the second order ahead of the first order based at least in part on the first fill rate and first response time

associated with the first order and the second fill rate and second response time associated with the second order;

responsive to ordering the second order ahead of the first order in the order book, cause an order of the specific trader to be executed against the second order before any executing of any order of the specific trader against the first order.