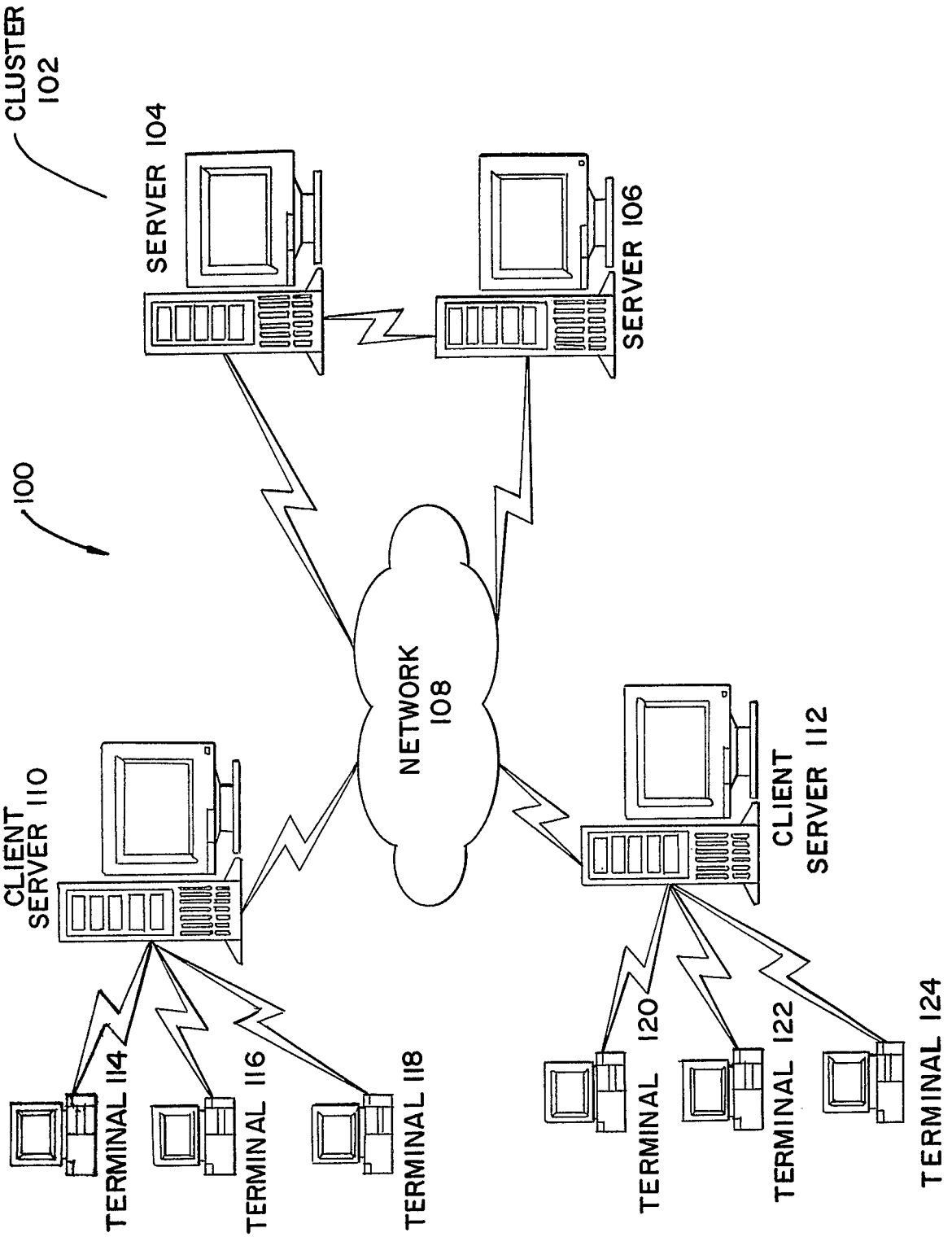

CLUSTER
102
SERVER 104
SERVER 106
100
NETWORK
108
CLIENT
SERVER 110
CLIENT
SERVER 112
TERMINAL 114
TERMINAL 116
TERMINAL 118
TERMINAL 120
TERMINAL 122
TERMINAL 124

FIG. 1

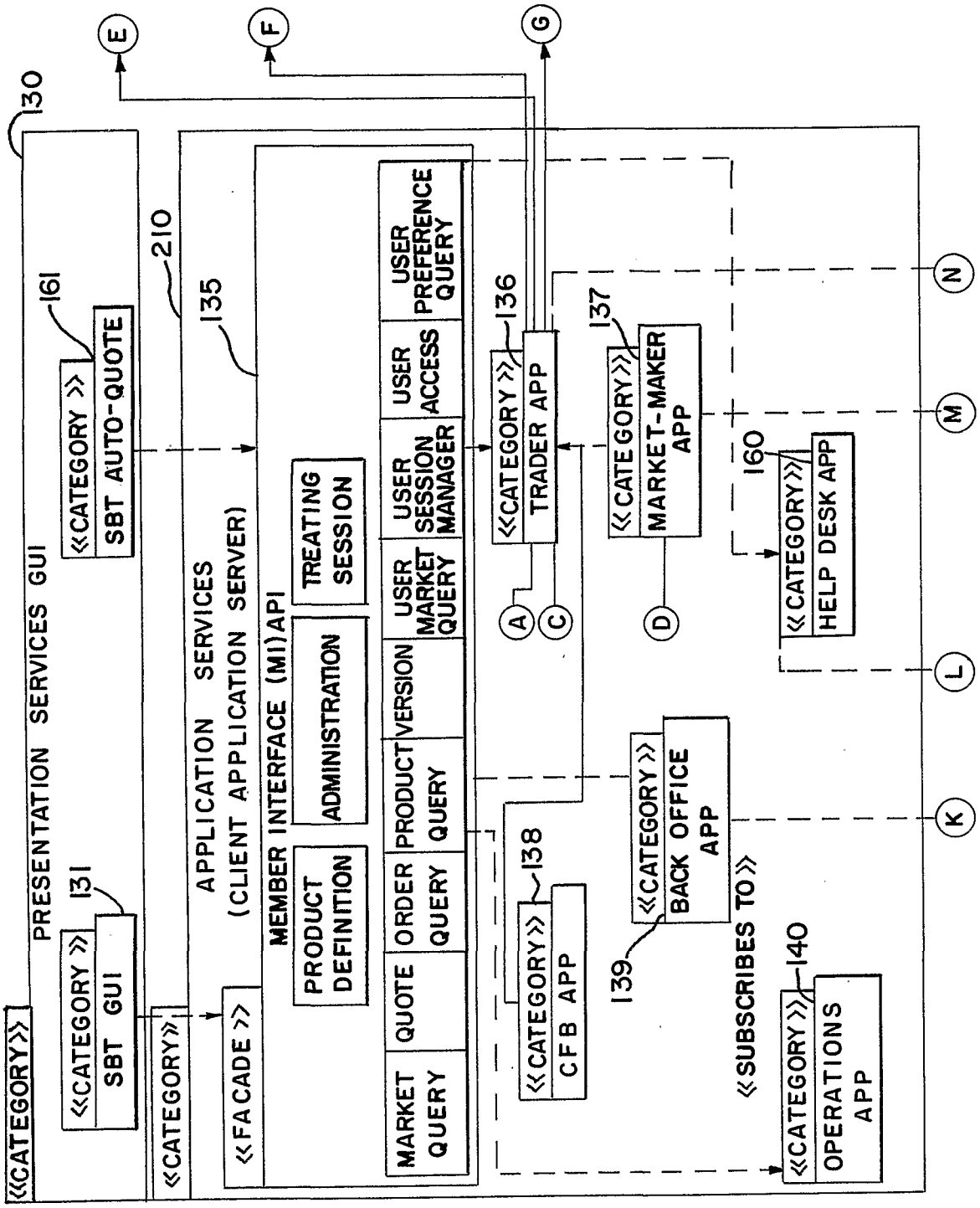

«CATEGORY»
PRESENTATION SERVICES GUI
130
«CATEGORY»
SBT GUI
131
«CATEGORY»
SBT AUTO-QUOTE
161
210
APPLICATION SERVICES
(CLIENT APPLICATION SERVER)
135
«FACADE»
MEMBER INTERFACE (MI) API
PRODUCT DEFINITION
ADMINISTRATION
TREATING SESSION
MARKET QUERY
QUOTE
ORDER QUERY
PRODUCT QUERY
VERSION
USER MARKET QUERY
USER SESSION MANAGER
USER ACCESS
USER PREFERENCE QUERY
«CATEGORY»
TRADER APP
136
«CATEGORY»
MARKET-MAKER APP
137
«CATEGORY»
HELP DESK APP
160
«CATEGORY»
CFB APP
138
«CATEGORY»
BACK OFFICE APP
139
«SUBSCRIBES TO»
«CATEGORY»
OPERATIONS APP
140
A
C
D
E
F
G
K
L
M
N

FIG.2A

FIG.2B

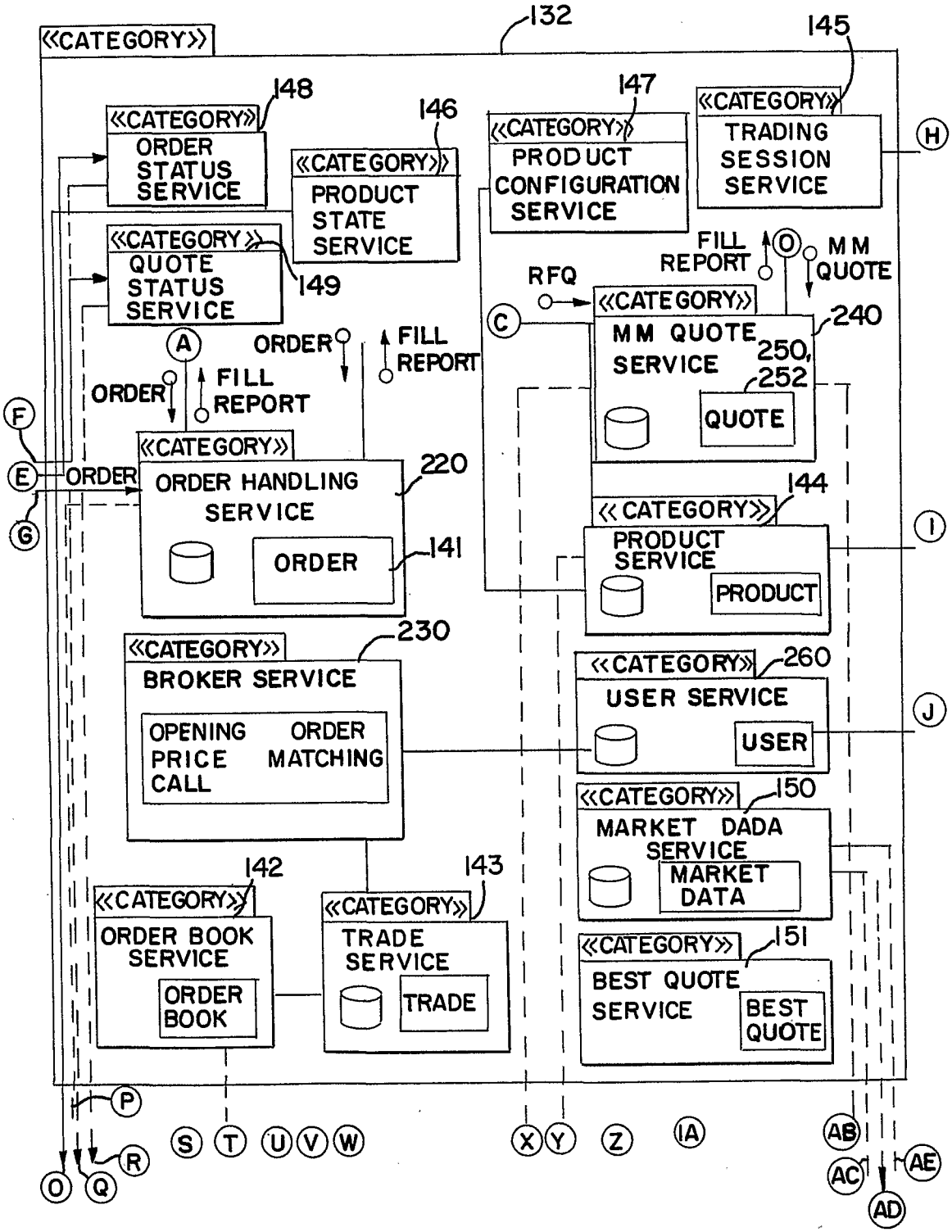
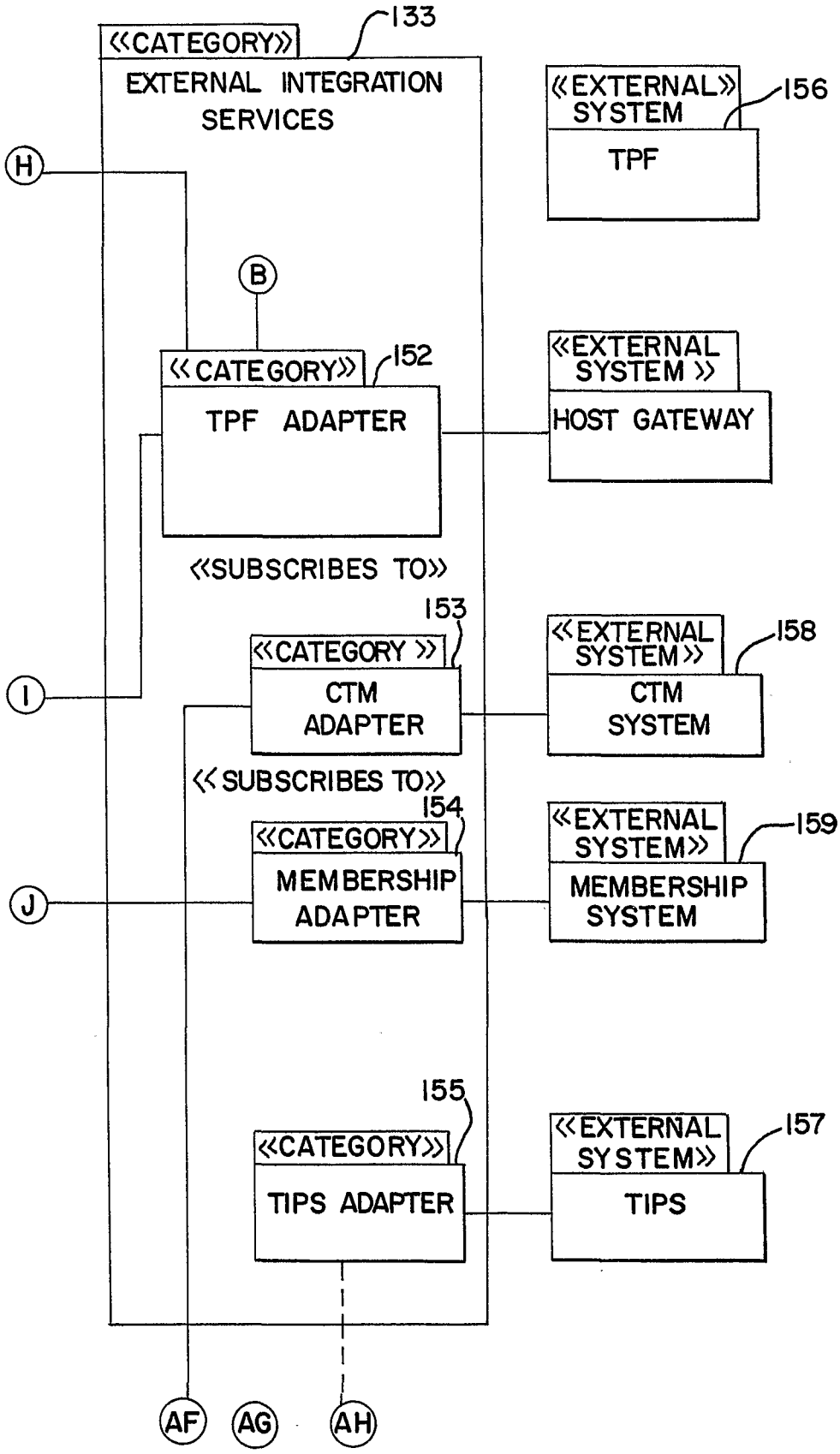
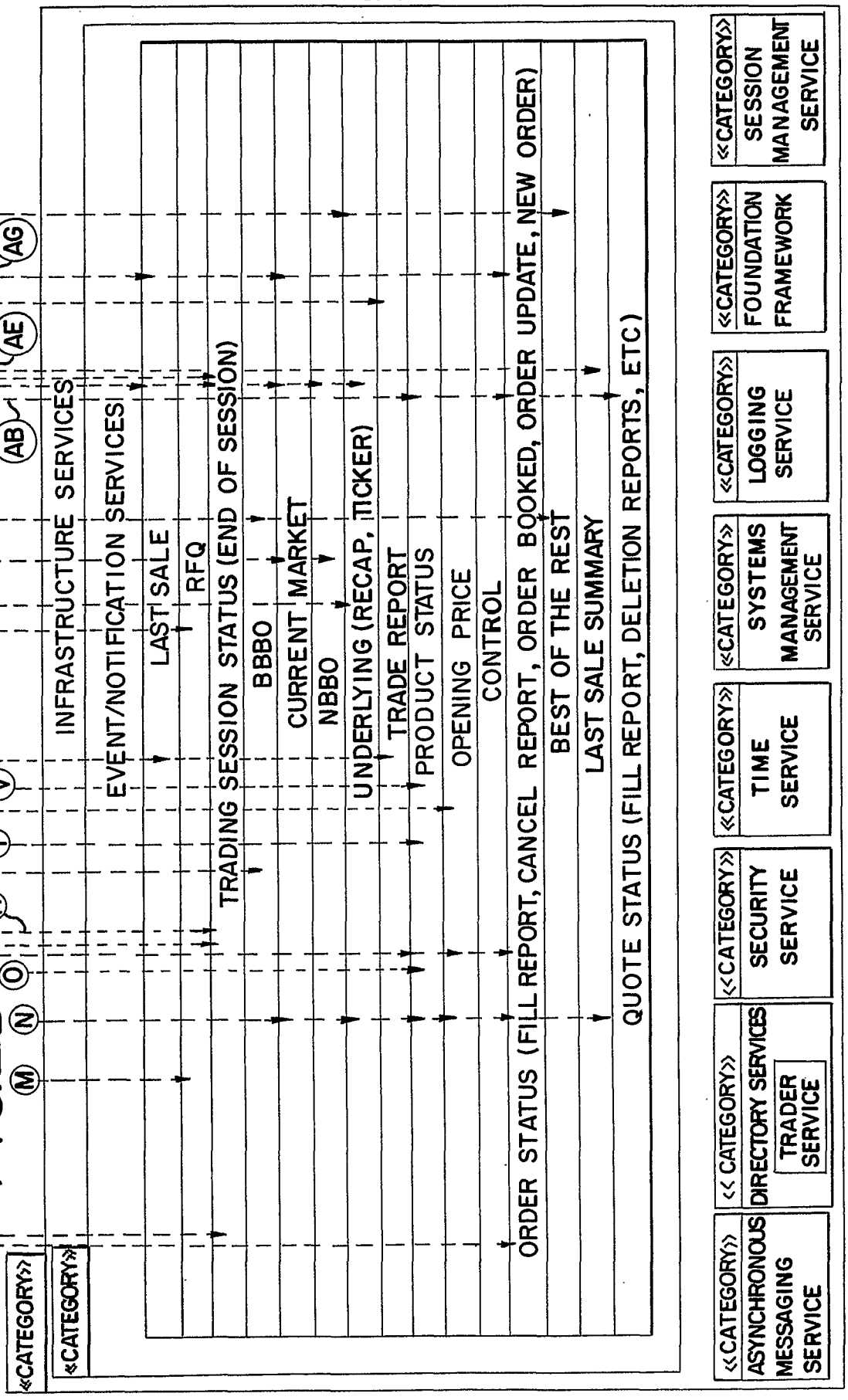

«CATEGORY»
132
145
148
147
146
ORDER STATUS SERVICE
PRODUCT STATE SERVICE
PRODUCT CONFIGURATION SERVICE
TRADING SESSION SERVICE
QUOTE STATUS SERVICE
149
FILL REPORT
MM QUOTE
RFQ
MM QUOTE SERVICE
240
250,
252
QUOTE
ORDER
FILL REPORT
ORDER HANDLING SERVICE
220
ORDER
141
144
PRODUCT SERVICE
PRODUCT
230
BROKER SERVICE
OPENING PRICE CALL
ORDER MATCHING
260
USER SERVICE
USER
150
MARKET DADA SERVICE
MARKET DATA
142
143
ORDER BOOK SERVICE
ORDER BOOK
TRADE SERVICE
TRADE
151
BEST QUOTE SERVICE
BEST QUOTE
A
C
E
F
G
H
I
J
O
P
Q
R
S
T
U
V
W
X
Y
Z
IA
AB
AC
AD
AE

FIG.2C


«CATEGORY»
133
EXTERNAL INTEGRATION SERVICES
«EXTERNAL» SYSTEM
156
TPF
H
B
«CATEGORY»
152
TPF ADAPTER
«EXTERNAL SYSTEM »
HOST GATEWAY
«SUBSCRIBES TO»
153
«CATEGORY »
CTM ADAPTER
«EXTERNAL SYSTEM»
158
CTM SYSTEM
I
«SUBSCRIBES TO»
154
«CATEGORY»
MEMBERSHIP ADAPTER
«EXTERNAL SYSTEM»
159
MEMBERSHIP SYSTEM
J
155
«CATEGORY»
TIPS ADAPTER
«EXTERNAL SYSTEM»
157
TIPS
AF
AG
AH


FIG2D
«CATEGORY»
INFRASTRUCTURE SERVICES
EVENT/NOTIFICATION SERVICES
LAST SALE
RFQ
TRADING SESSION STATUS (END OF SESSION)
BBBO
CURRENT MARKET
NBBO
UNDERLYING (RECAP, TICKER)
TRADE REPORT
PRODUCT STATUS
OPENING PRICE
CONTROL
ORDER STATUS (FILL REPORT, CANCEL REPORT, ORDER BOOKED, ORDER UPDATE, NEW ORDER)
BEST OF THE REST
LAST SALE SUMMARY
QUOTE STATUS (FILL REPORT, DELETION REPORTS, ETC)
«CATEGORY» ASYNCHRONOUS MESSAGING SERVICE
«CATEGORY» DIRECTORY SERVICES TRADER SERVICE
«CATEGORY» SECURITY SERVICE
«CATEGORY» TIME SERVICE
«CATEGORY» SYSTEMS MANAGEMENT SERVICE
«CATEGORY» LOGGING SERVICE
«CATEGORY» FOUNDATION FRAMEWORK
«CATEGORY» SESSION MANAGEMENT SERVICE
K L M N O P Q R S T U V W X Y Z AA AB AC AD AE AF AG AH

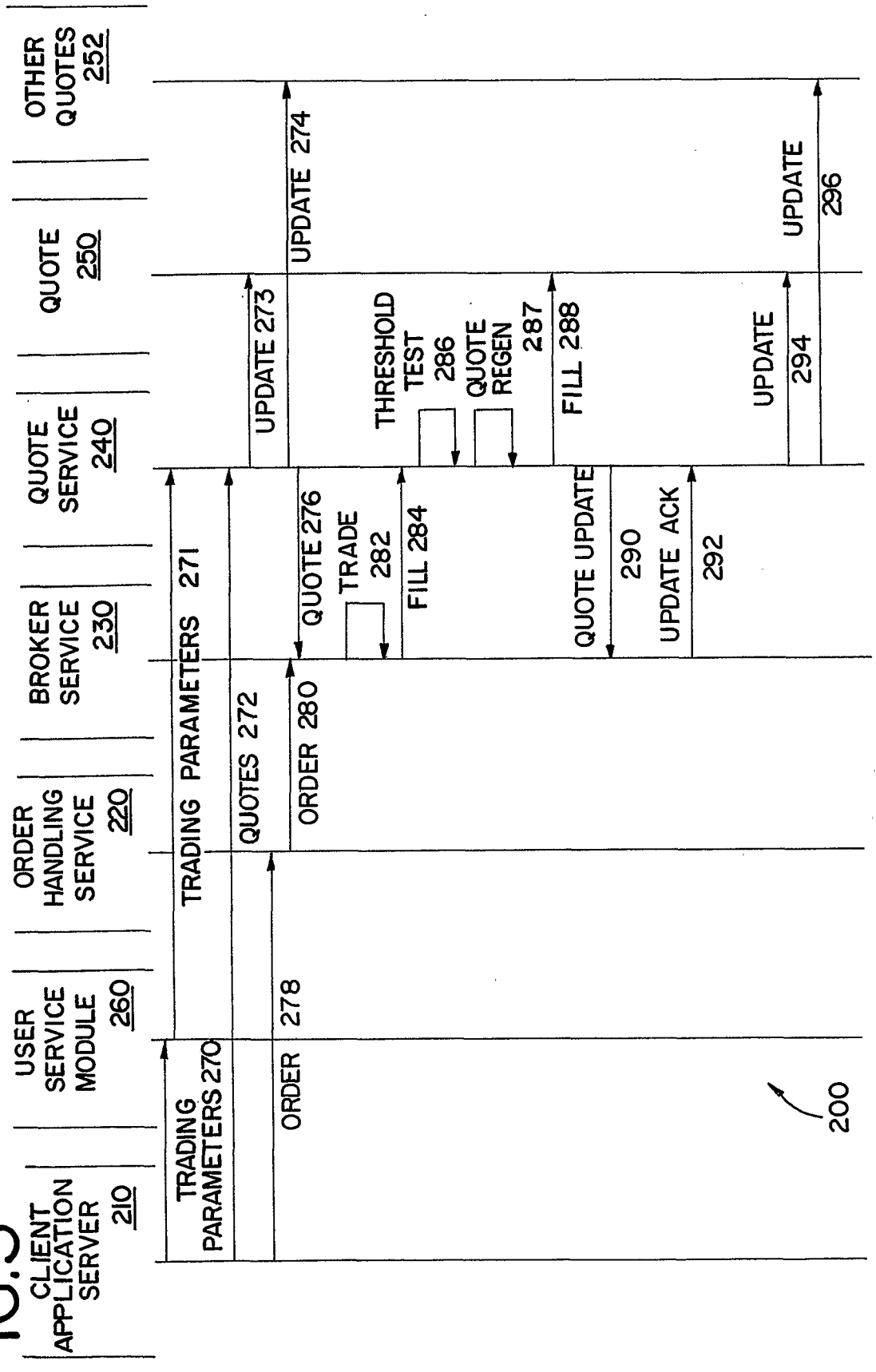
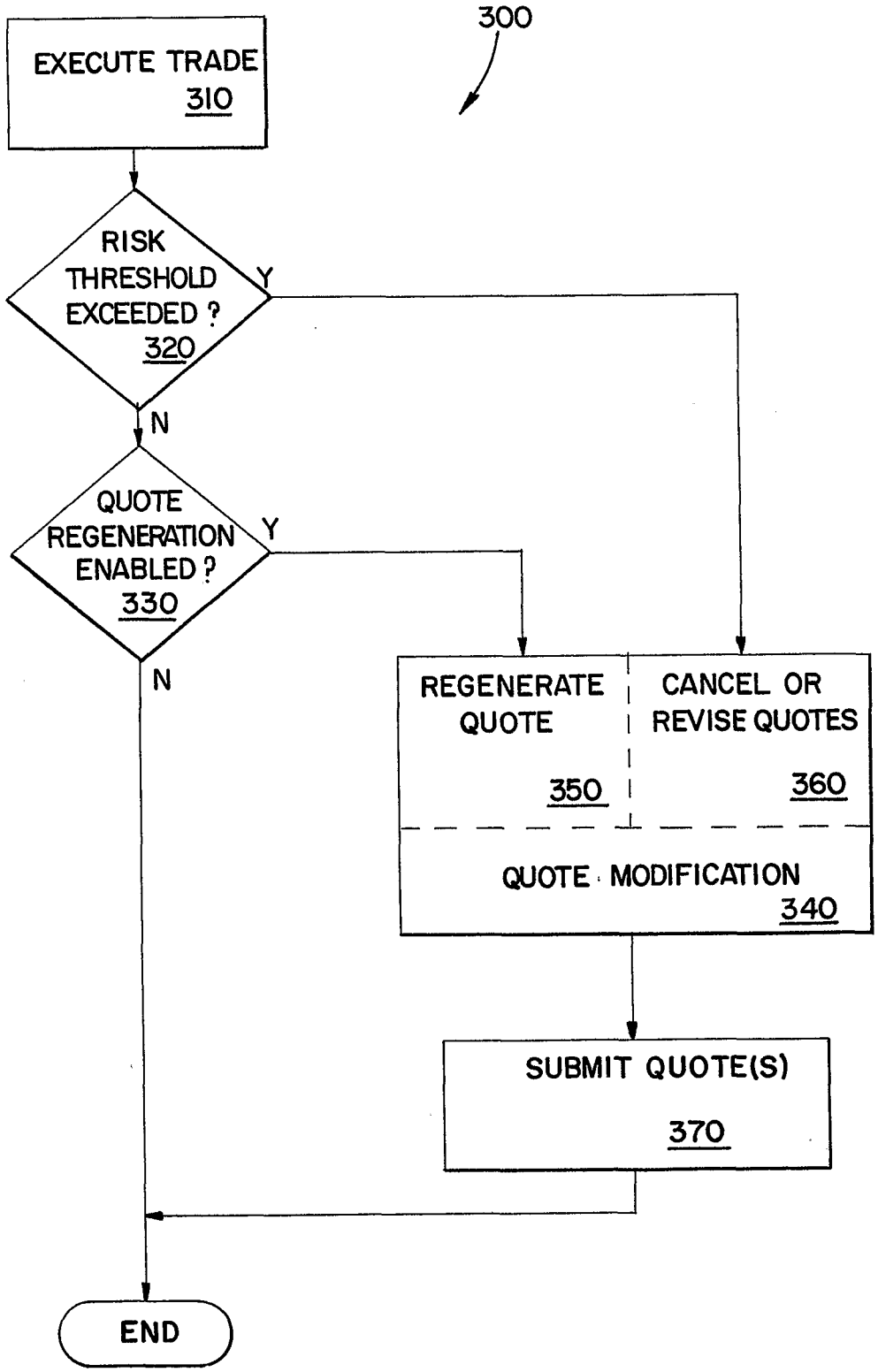

CLIENT APPLICATION SERVER 210
USER SERVICE MODULE 260
ORDER HANDLING SERVICE 220
BROKER SERVICE 230
QUOTE SERVICE 240
QUOTE 250
OTHER QUOTES 252
TRADING PARAMETERS 270
ORDER 278
TRADING PARAMETERS 271
QUOTES 272
ORDER 280
UPDATE 273
QUOTE 276
TRADE 282
FILL 284
THRESHOLD TEST 286
QUOTE REGEN 287
FILL 288
QUOTE UPDATE 290
UPDATE ACK 292
UPDATE 294
UPDATE 274
UPDATE 296
200

FIG. 3

FIG. 4


300
EXECUTE TRADE
310
RISK THRESHOLD EXCEEDED ?
320
Y
N
QUOTE REGENERATION ENABLED ?
330
Y
N
REGENERATE QUOTE
350
CANCEL OR REVISE QUOTES
360
QUOTE MODIFICATION
340
SUBMIT QUOTE(S)
370
END