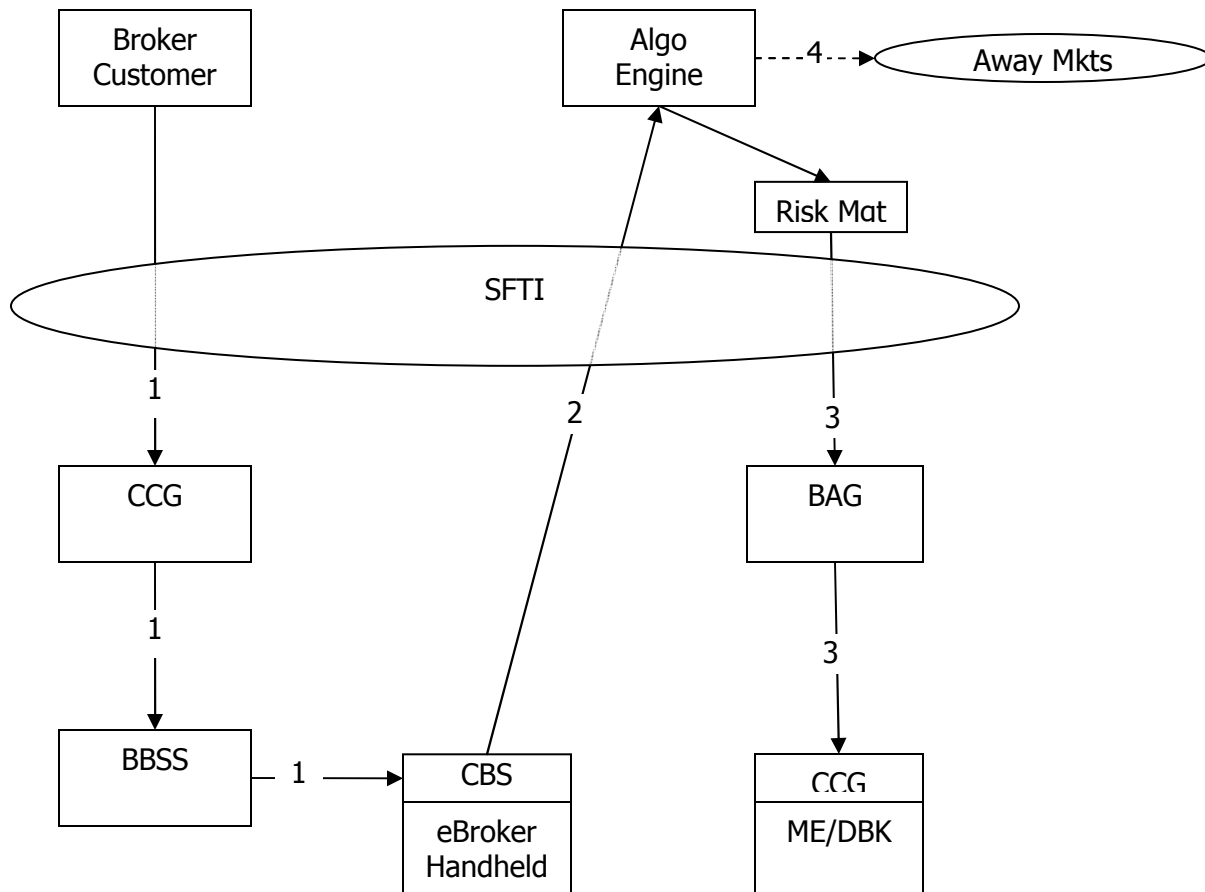
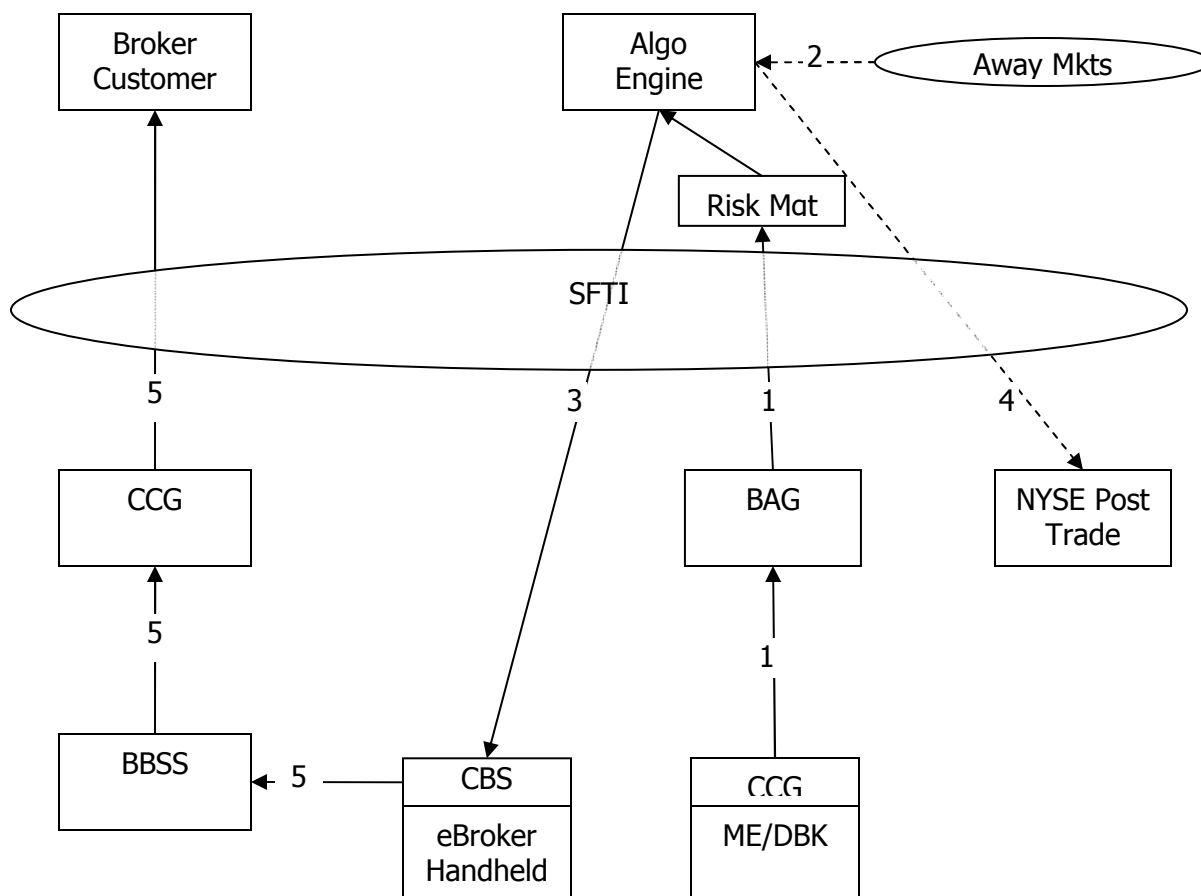


3rd Party Algo Configuration Order Path



- 1 – Customer order (parent) sent to Broker's handheld via Common Customer Gateway (CCG) and Broker Booth Support System (BBSS).
- 2 – Order sent to Algo by Broker.
- 3 – Algo generated e-Quotes sent to Matching Engine (ME)/DisplayBook (DBK) via Broker Algo Gateway (BAG).
- 4 – Algo generated orders sent to other markets (if any)

3rd Party Algo Configuration Report Path



- 1 – ME/DBK generates execution reports and routes to Algo via BAG or RMG
- 2 – Execution reports received on orders routed to other markets (if any)
- 3 – Reports generated on Broker Algo order for both NYSE and Away Market executions
- 4 – End of Day file of any Away Market executions for NYSE post Trade
- 5 – Reports generated on customer order