



### Regulation NMS-compliant Immediate or Cancel Order

A market or limited price order designated immediate or cancel that will be automatically executed against the displayed quotation up to its [the] full size and [will] sweep the Display Book® system, to the extent possible without being routed elsewhere for execution, and the portion not so executed will be immediately and automatically cancelled.

### NYSE Immediate or Cancel Order

An NYSE immediate or cancel order is a market or limited price order designated immediate or cancel that will be automatically executed against the displayed quotation up to its full size and [will] sweep the Display Book® system, with portions of the order routed to other markets if necessary in compliance with Regulation NMS and the portion not so executed will be immediately and automatically cancelled.

### Intermarket Sweep Order

An Intermarket sweep order is a limit order that is designated to be executed exclusively at one Market Center even when other Market Centers are publishing better quotes. When sending an ISO order, the sender fulfills Reg NMS best price obligations because the Firm concurrently send other orders to any Market Center quoting better prices.

### DNS (Do Not Ship) Order

A DNS order is a limit order to buy or sell that is to be executed in whole or in part on the NYSE. The portion not executed is posted in the Display Book without routing any portion of the order to another market center. If the order would route to another market center it will be cancelled.

Intermarket Sweep (ISO)	NYSE IOC (Direct+ IOC)	Reg NMS IOC (SEC IOC)	DNS (Do Not Ship) <sup>nd</sup> 2 Quarter 2007
Will continue to execute, including trading through ITS markets, until fully satisfied or the trade stops at which point the remainder is cancelled.	Will continue to execute, shipping to away markets if necessary (only amount obligated to ship), until satisfied or cancelled.	Will continue to execute up to the point at which you would need to ship and the remaining balance is automatically cancelled.	Will be placed on the book as a limit order until a better published ITS market and then will be automatically cancelled.
Cannot auto-route but can trade-through.	Can auto-route but cannot trade-through.	Cannot auto-route and can't trade-through.	Cannot auto-route; cannot trade-through but it can quote (until such time as it would have to ship)
Cannot be sent to or originated from the Booth or HHD.	Can be sent to or originate from the booth or the HHD.	Can originate (child order) from the booth/HHD but cannot receive one.	Can originate (child order) from the booth/HHD but cannot receive one.
Not included in the quote.	Not included in the quote.	Not included in the quote.	Can be included in the NYSE quote.
Automatically cancelled in trading halt.	Can participate in a re-opening trade.	Automatically cancelled in trading halt.	Can participate in a re-opening trade.
Identified with ISO in routing code  (Treated as if it were an OC order)	Identified with NX routing code and OC in TIF.	Identified with SOC in routing code.	Identified with DNS in Routing Code.