

The Acceptance Requirements below will detail the permissible attribute combinations for each Order Type.

- If an attribute is labeled as “Not Permitted”, then that attribute will always be rejected for that Order Type.
- If an attribute is labeled as “Not Permitted if...”, then only the specified attribute combination will be rejected for that Order Type, while all other combinations will be accepted.

Market Order

Order Attribute	Acceptance Requirements
Time in Force (TIF)	
Immediate or Cancel (IOC)	Permitted
Regular Hours Only (RHO)	Not Permitted if Routing Strategy is Order Protection or Do Not Route (DNR)
Day	Not Permitted
Fill or Kill (FOK)	Permitted
Good 'til Time (GTT)	Not Permitted
Good 'til Extended Day (GTX)	Not Permitted
Expire Time	
Time Specified	Not Permitted
Time not Specified	Not Permitted
Visibility	
Displayed	Permitted
Non-Displayed	Permitted
Price Sliding and Re-price Frequency	
Display Price Sliding: Re-price Once	Not Permitted if Visibility is Non-Displayed
Display Price Sliding: Re-price Multiple Times	Not Permitted if Visibility is Non-Displayed
Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry	Not Permitted if Visibility is Non-Displayed
No Price Sliding	Not Permitted if Visibility is Non-Displayed
Routing Instruction	
Route Once	Not Permitted if Visibility is Displayed and Price Sliding and Re-Price Frequency is “Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry” or “No Price Sliding” Not Permitted if used in conjunction with a TIF of FOK

Market Order (Cont.)

Order Attribute	Acceptance Requirements
Routing Instruction	
Re-routable	<p>Not Permitted if Visibility is Displayed and Price Sliding and Reprice Frequency is “Display Price Sliding: Re-price Once”, “Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry” or “No Price Sliding”</p> <p>Not Permitted if used in conjunction with a TIF of FOK</p>
Do Not Route (DNR)	Permitted
Routing Strategy	
Order Protection	Not Permitted if Routing Instruction is “Do Not Route”
Primary Auction (PAC)	<p>Not Permitted if one of the below conditions are true:</p> <ol style="list-style-type: none"> 1. Routing Instruction is “Route Once” or “Do Not Route” 2. Visibility is Displayed and Price Sliding and Reprice Frequency is “No Price Sliding”, “Display Price Sliding: Reprice Once” or “Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry” 3. Visibility is Non Displayed
Post Only (PO)	
Yes	Not Permitted
No	Permitted
Intermarket Sweep Order	
Yes	Not Permitted
No	Permitted
Minimum Quantity	
Yes – Single Contra Execution Type	<p>Not Permitted if Visibility is Displayed</p> <p>Not Permitted if Routing Instruction is “Route Once” or “Re-routable”</p>
Yes – Multiple Contra Execution Type	Not Permitted if used in conjunction with a TIF of FOK
No	Permitted
Reserve Order	
Yes – Fixed Replenishment	Not Permitted
Yes – Random Replenishment	
No	Permitted

Market Order (Cont.)

Order Attribute	Acceptance Requirements
Available when Locked	
Yes	Not Permitted
No	Not Permitted
Peg Offset	
Custom Dollar value specified	Not Permitted
Trading Collar Custom Value	
Custom Dollar value specified	Permitted
Cancel Order If Not NBBO Setter	
Yes	Not Permitted
No	Permitted
Cancel Order if Not NBBO Setter with Size	
Yes	Not Permitted
No	Permitted

Limit Order

Order Attribute	Acceptance Requirements
Time in Force (TIF)	
Immediate or Cancel (IOC)	Permitted
Regular Hours Only (RHO)	Permitted
Day	Permitted
Fill or Kill (FOK)	Permitted
Good 'til Time (GTT)	Permitted
Good 'til Extended Day (GTX)	Permitted
Expire Time	
Time Specified	Not Permitted if TIF is RHO, IOC, Day, FOK, or GTX
Time not Specified	Not Permitted if TIF is GTT
Visibility	
Displayed	Permitted
Non-Displayed	Permitted
Price Sliding and Re-price Frequency	
Display Price Sliding: Re-price Once	Not Permitted if Visibility is Non-Displayed
Display Price Sliding: Re-price Multiple Times	Not Permitted if Visibility is Non-Displayed
Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry	Not Permitted if Visibility is Non-Displayed
No Price Sliding	Not Permitted if Visibility is Non-Displayed
Routing Instruction	
Route Once	Not Permitted if Visibility is Displayed and Price Sliding and Re-Price Frequency is "Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry" or "No Price Sliding" Not Permitted if used in conjunction with a TIF of FOK
Re-routable	Not Permitted if Visibility is Displayed and Price Sliding and Reprice Frequency is "Display Price Sliding: Re-price Once", "Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry" or "No Price Sliding" Not Permitted if used in conjunction with a TIF of FOK
Do Not Route (DNR)	Permitted

Limit Order (Cont.)

Order Attribute	Acceptance Requirements
Routing Strategy	
Order Protection	Not Permitted if Routing Instruction is “Do Not Route”
Primary Auction (PAC)	Not Permitted if one of the below conditions are true: 1. Routing Instruction is “Route Once” or “Do Not Route” 2. Visibility is Displayed and Price Sliding and Reprice Frequency is “No Price Sliding”, “Display Price Sliding: Reprice Once” or “Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry” 3. Visibility is Non-Displayed
Post Only (PO)	
Yes	Not Permitted if Routing Instruction is “Route Once” or “Re-routable” Not Permitted if used in conjunction with either a TIF of FOK or IOC
No	Permitted
Intermarket Sweep Order	
Yes	Not Permitted if one of the below conditions are true: 1. Routing Instruction is “Route Once” or “Re-routable” 2. Visibility is Displayed and Price Sliding and Re-price Frequency is “Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry” 3. TIF is FOK
No	Permitted
Minimum Quantity	
Yes – Single Contra Execution Type	Not Permitted if one of the below conditions are true: 1. Visibility is Displayed 2. Routing Instruction is “Route Once” or “Re-routable” 3. ISO is Yes 4. TIF is FOK
Yes – Multiple Contra Execution Type	
No	Permitted

Limit Order (Cont.)

Order Attribute	Acceptance Requirements
Reserve Order	
Yes – Fixed Replenishment	Not Permitted if Visibility if Displayed and Price Sliding and Reprice Frequency is “No Price Sliding”
Yes – Random Replenishment	Not Permitted if Visibility is Non-Displayed
No	Permitted
Available when Locked	
Yes	Not Permitted
No	Not Permitted
Peg Offset	
Custom Dollar value specified	Not Permitted
Trading Collar Custom Value	
Custom Dollar value specified	Permitted
Cancel Order If Not NBBO Setter	
Yes	Not Permitted if Visibility is Non-Displayed Not Permitted if Routing Instruction is “Route Once” or “Re-routable”
No	Permitted
Cancel Order if Not NBBO Setter with Size	
Yes	Not Permitted if Visibility is Non-Displayed Not Permitted if Routing Instruction is “Route Once” or “Re-routable”
No	Permitted

Midpoint Peg Order

Order Attribute	Acceptance Requirements
Time in Force (TIF)	
Immediate or Cancel (IOC)	Permitted
Regular Hours Only (RHO)	Permitted
Day	Permitted
Fill or Kill (FOK)	Permitted
Good 'til Time (GTT)	Permitted
Good 'til Extended Day (GTX)	Permitted
Expire Time	
Time Specified	Not Permitted if TIF is RHO, IOC, Day, FOK, or GTX
Time not Specified	Not Permitted if TIF is GTT
Visibility	
Displayed	Not Permitted
Non-Displayed	Permitted
Price Sliding and Re-price Frequency	
Display Price Sliding: Re-price Once	Not Permitted
Display Price Sliding: Re-price Multiple Times	Not Permitted
Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry	Not Permitted
No Price Sliding	Not Permitted
Routing Instruction	
Route Once	Not Permitted
Re-routable	Not Permitted
Do Not Route (DNR)	Permitted
Routing Strategy	
Order Protection	Not Permitted
Primary Auction (PAC)	Not Permitted
Post Only (PO)	
Yes	Not Permitted if used in conjunction with either a TIF of FOK or IOC
No	Permitted

Midpoint Peg Order (Cont.)

Order Attribute	Acceptance Requirements
Intermarket Sweep Order	
Yes	Not Permitted
No	Permitted
Minimum Quantity	
Yes – Single Contra Execution Type	Not Permitted if used in conjunction with a TIF of FOK
Yes – Multiple Contra Execution Type	
No	Permitted
Reserve Order	
Yes – Fixed Replenishment	Not Permitted
Yes – Random Replenishment	
No	Permitted
Available when Locked	
Yes	Permitted
No	Permitted
Peg Offset	
Custom Dollar value specified	Not Permitted
Trading Collar Custom Value	
Custom Dollar value specified	Permitted
Cancel Order If Not NBBO Setter	
Yes	Not Permitted
No	Permitted
Cancel Order if Not NBBO Setter with Size	
Yes	Not Permitted
No	Permitted

Primary Peg Order

Order Attribute	Acceptance Requirements
Time in Force (TIF)	
Immediate or Cancel (IOC)	Permitted
Regular Hours Only (RHO)	Permitted
Day	Not Permitted if the two below conditions are both true: 1. The Early Trading Session is in effect, and 2. Order is used in conjunction with a Visibility of Displayed and a Passive Offset
Fill or Kill (FOK)	Permitted
Good 'til Time (GTT)	Not Permitted if used in conjunction with a Visibility of Displayed and a Passive Offset
Good 'til Extended Day (GTX)	Not Permitted if used in conjunction with a Visibility of Displayed and a Passive Offset
Expire Time	
Time Specified	Not Permitted if TIF is RHO, IOC, Day, FOK, or GTX
Time not Specified	Not Permitted if TIF is GTT
Visibility	
Displayed	Permitted
Non-Displayed	Permitted
Price Sliding and Re-price Frequency	
Display Price Sliding: Re-price Once	Not Permitted
Display Price Sliding: Re-price Multiple Times	Not Permitted if Visibility is Non-Displayed
Display Price Sliding: Re-price Once, but Cancel if Crossed at Entry	Not Permitted
No Price Sliding	Not Permitted
Routing Instruction	
Route Once	Not Permitted
Re-routable	Not Permitted
Do Not Route (DNR)	Permitted

Primary Peg Order (Cont.)

Order Attribute	Acceptance Requirements
Routing Strategy	
Order Protection	Not Permitted
Primary Auction (PAC)	Not Permitted
Post Only (PO)	
Yes	Not Permitted if used in conjunction with either a TIF of FOK or IOC
No	Permitted
Intermarket Sweep Order	
Yes	Not Permitted
No	Permitted
Minimum Quantity	
Yes – Single Contra Execution Type	Not Permitted if one of the below conditions are true: 1. Visibility is Displayed 2. Post Only is Yes 3. TIF is FOK
Yes – Multiple Contra Execution Type	
No	
Reserve Order	
Yes – Fixed Replenishment	Not Permitted
Yes – Random Replenishment	
No	Not Permitted
Available when Locked	
Yes	Permitted
No	Permitted
Peg Offset	
Custom Dollar value specified	Permitted
Trading Collar Custom Value	
Custom Dollar value specified	Permitted
Cancel Order If Not NBBO Setter	
Yes	Not Permitted
No	Permitted
Cancel Order if Not NBBO Setter with Size	
Yes	Not Permitted
No	Permitted