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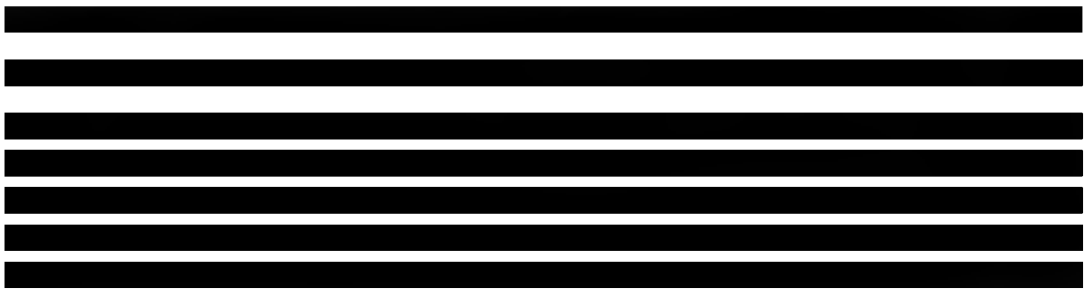

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1 Abstract

This document contains a functional description of the routing mechanism used by the Trading Module.

The routing mechanism described in this document follows a *shortest path* rule.

Note: Data contained in graphics and examples are for illustrative purposes only.

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2 Introduction

2.1 General

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3 Basic Framework

3.1 Introduction

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3.2 Routing Concept and Terminology

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Example

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3.3 Routing Model

3.3.1 General

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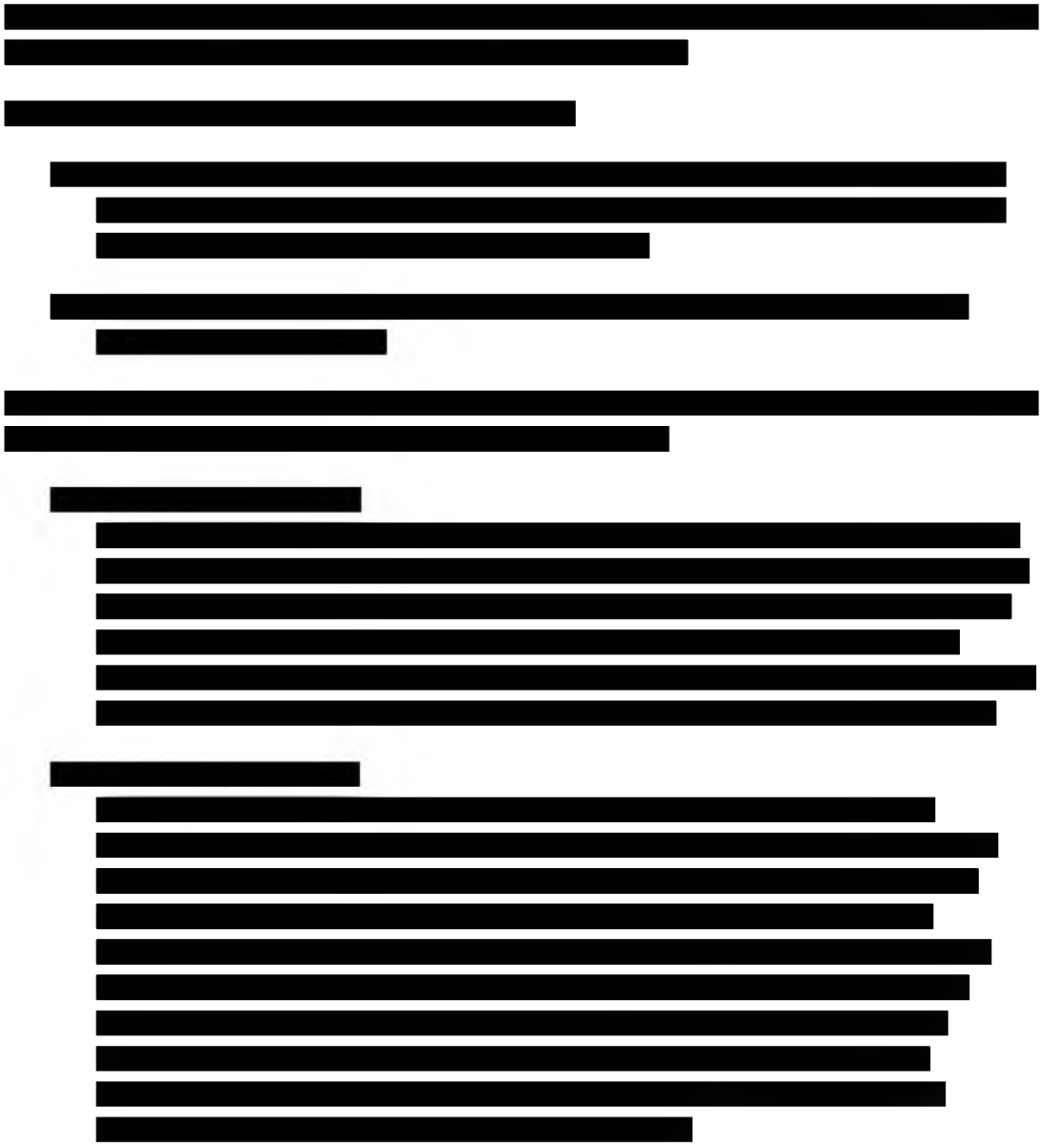

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3.3.2 Order Book Calculation

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Example

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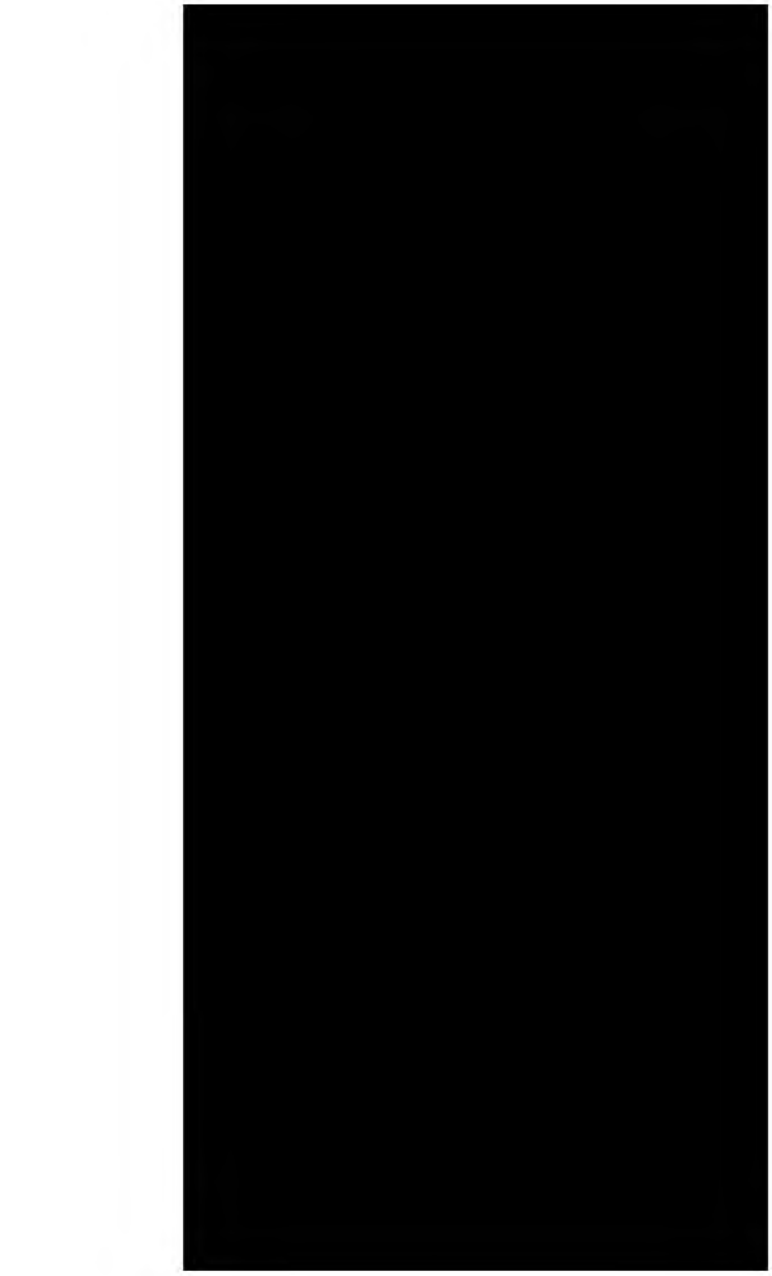

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Example

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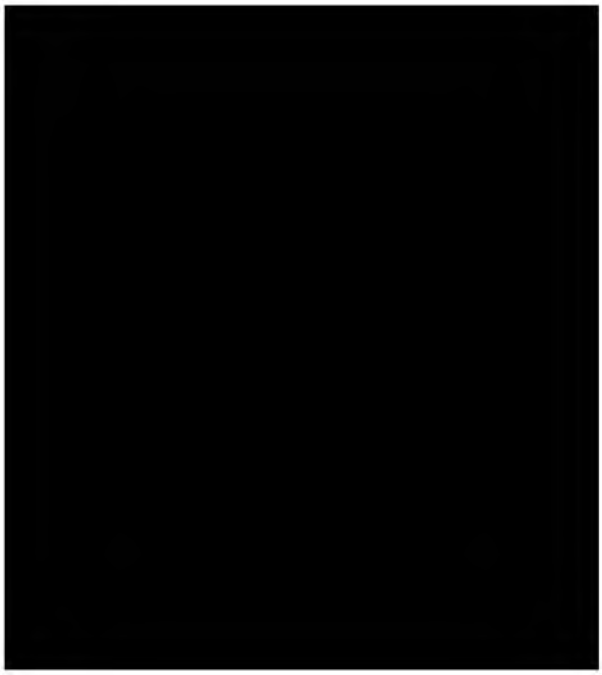
Example 1



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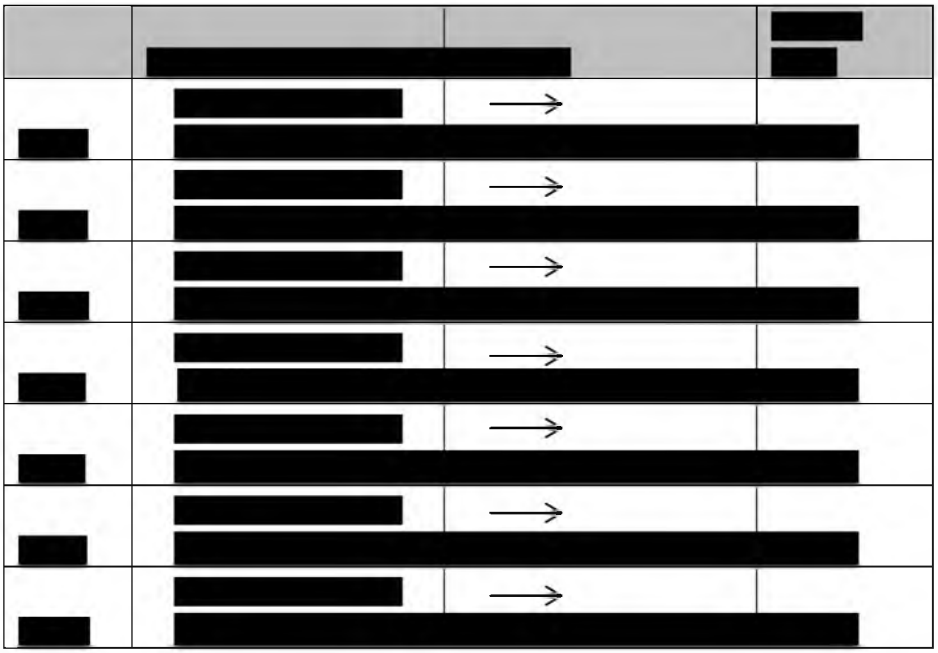

3.4 Routing Process

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3.5 Multiple Routing Plans per Routing Task

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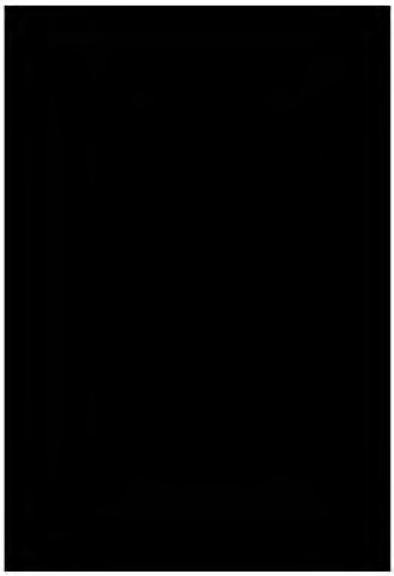

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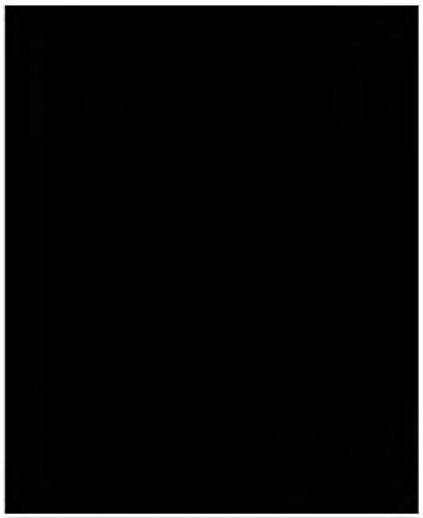

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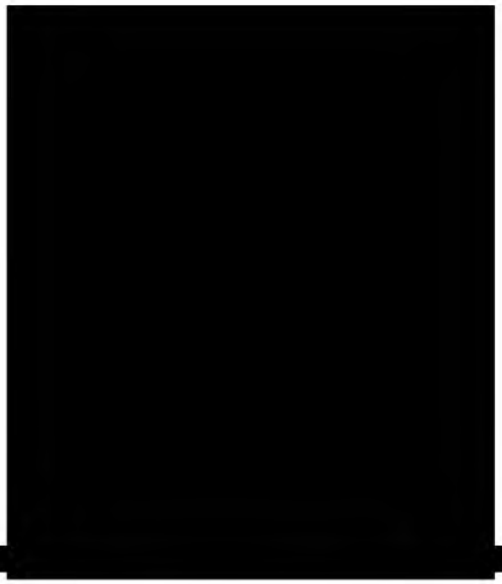

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