



Excessive System Usage Fee

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1. List of abbreviations

This section lists all the abbreviations used to describe the Excessive System Usage Fee (ESU Fee).

Abbreviation	Description
ALV	Allianz Option
AMM	Advanced Market Maker
CRE	Common Report Engine
DMM	Designated Market Maker
ESU Fee	Excessive System Usage Fee
FDAX	DAX® Futures
FESX	EURO STOXX 50® Index Futures
FGBL	Euro-Bund Futures
HFT	High-frequency trading
MM	Market Maker
MMPM	Market Maker performance measurement
OESX	EURO STOXX 50® Index Options
PMM	Permanent Market Maker
QP	Quote performance
SQ	Spread quality
T7	Eurex Exchange's trading architecture

Table 1 : Abbreviations

2. Calculation of Excessive System Usage Fee

In order to encourage a responsible attitude towards the use of the T7 system resources, Eurex Exchange defines limits for the number of transactions sent by each Participant. If a Participant exceeds the defined limits then a fee for excessive system usage may apply.

The transaction limit is calculated per Participant, per product and per trading day and per limit type. There are three types of transaction limits: a transaction limit for standard orders, a transaction limit for all transactions which do not lead to a market data update as well as order modifications which lead to a cancelation without a trade¹ and a transaction limit for all transactions.

- **Transaction limit for standard orders:** This limit is applicable only to standard orders. The orders which carry the "recoverability flag" are marked as standard orders by T7. The activation of the recoverability flag for an order allows retrieval of the complete history of the order in the trading system. Such orders are called standard orders. Their opposites are lean orders which allow a higher throughput and reduce latency. The latter consume less system resources. This is why use of lean orders over that of standard orders is preferable in case of sending thousands of orders per product.

Further information is available in the Eurex Enhanced Trading Interface Manual which is available on the Eurex Exchange website. www.eurexexchange.com > Technology > T7 Trading architecture > System documentation > Release 6.0 > Trading Interfaces.

- **Transactions without market data update:** Are all transactions which reach the matching engines, but have either have no market data impact (i.e. failed IOC orders) or are order modifications which result in an order deletion without a contract being traded (such transactions are for example modifications of an resting order into an aggressive Book or Cancel order, which will lead to a deletion of the resting order).
- **Transaction limit for all transactions:** The term "all transactions" means really all the messages that reach the matching engine of T7. These include standard orders and non-standard orders, quotes, inquiries. Messages that are rejected at the gateway are excluded.

Generally, "standard orders" as well as "transactions without market data update" are a subset of "all transactions". The relationship is shown in Figure 1.

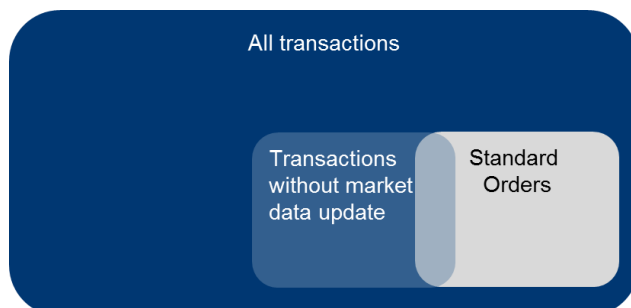


Figure 1 : Relationship between standard orders, transactions without an orderbook update and all transactions

¹ In the following we refer to these transactions as "transactions without market data update".

Every day, for each Participant, the actual transactions are counted per product. If this transaction count exceeds the predefined transaction limit, then such instance is considered to be a violation of the limit.

There are two types of violations:

- **Accidental violation:** A violation of the limit is considered “accidental”, if a limit is exceeded less than four times for a product in a calendar month. An accidental violation is not subject to the Excessive System Usage Fee.
- **Systematic violation:** A violation of the limit is considered “systematic”, if a limit is exceeded more than three times for a product in a calendar month. All systematic violations are subject to the Excessive System Usage Fee. Thus the Excessive System Usage Fee is not just applied from the fourth violation onwards, but also applied to all the earlier violations in that particular month.

It is important to note that violations are counted per product across the three limit types. For example if, for the product FDAX in a particular month, there are two violations for the limit type “all transactions” and two violations in the limit type “standard orders”, then this is a systematic violation. The Excessive System Usage Fee is calculated for all four violations separately and the total fee for that Participant will be the sum of the individual Excessive System Usage Fees for each transaction limit.

The Excessive System Usage Fee is calculated using Equation 1.

$$\text{ESU Fee} = \left[\text{Transaction count} - \text{Transaction limit} \right] \times \text{Fee (€)}$$

Equation 1 : Total Excessive System Usage Fee

A transaction is defined as a system message that reaches the matching engine and yields a response. Such a transaction can be identified by inspecting the system response. If the response contains a time stamp from the matching engine the message is added to the daily transaction count of the Participant for the respective product. Technically the time stamp from the matching engine can be found in the structure ResponseHeaderME or NRResponseHeaderME in the field TrdRegTSTTimeIn. The table in section 7 (Appendix) provides technical examples of transactions. An order, a quote and a mass quote; each of these is counted separately as one transaction.

2.1 Transaction limit

Figure 2 provides an overview of the different factors that affect the calculation of a transaction limit. The transaction limit consists of two components: (i) volume component and (ii) floor

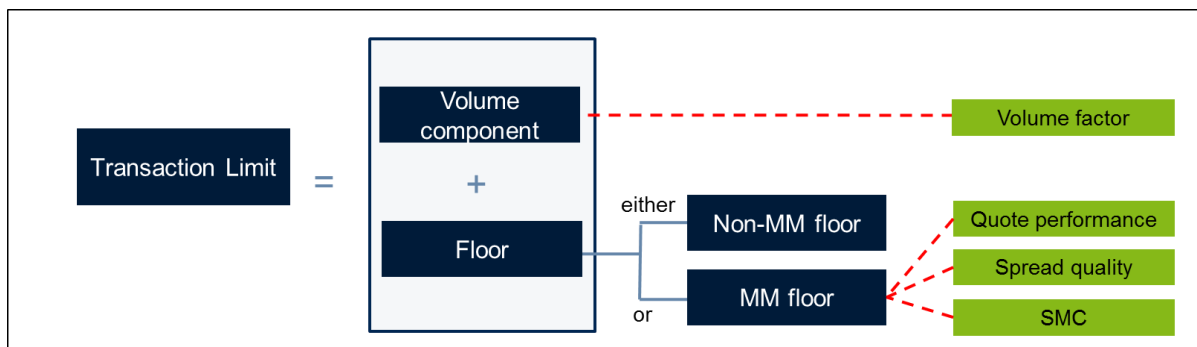


Figure 2 : Overview of factors affecting the transaction limit used for the Excessive System Usage Fee

Please note: Market Maker in the context of the Excessive System Usage Fee refers to participants fulfilling the minimum quotation requirements. A trading participant, acting as liquidity provider who signed the Liquidity Provider Agreement and fulfilled the defined requirements of the so-called Stress Presence Building Block on a day with Stressed Market Conditions, is, according to the General Supplement of the Liquidity Provider Agreement, eligible for an increased MM base by 10% on that day. For all rights and duties of the liquidity provider, the provisions of the Liquidity Provider Agreement apply.

2.1.1 Volume component

The volume component is directly proportional to the traded order book volume. A volume component is calculated by multiplying the order book volume by the predefined volume factor. Higher order book volume increases the volume component. The bigger the volume component, the higher the transactions limit. A typical value of a volume factor for “all transactions” is 50.

Example: Suppose, on a particular day, for a particular product,

- order book volume generated by a Participant = 2,000 and
- volume factor = 50

Then,

Volume component = [order book volume] * [volume factor]

Volume component = 2,000 * 50 = 100,000.

2.1.2 Floor

As shown in Figure 2, there are two types of floor components.

- **Non-Market Maker floor:**

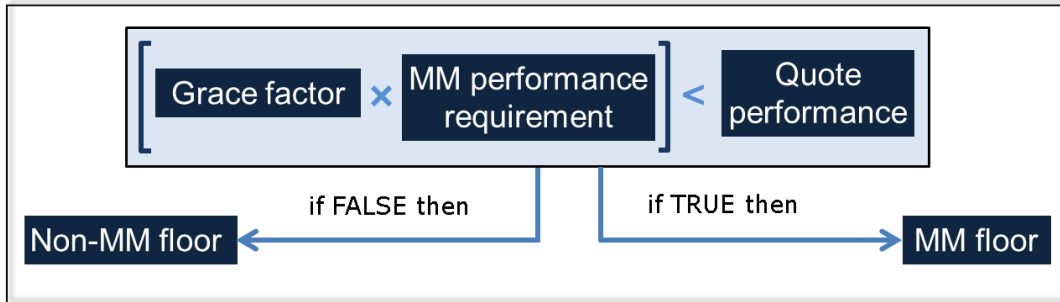
On a daily basis, for each product and for each type of a transaction limit, a minimum floor is set for each Participant, regardless of any traded volume in the order book. The values for the Non-Market Maker floor are predefined depending on the product.

- **Market Maker floor:**

This component is applicable only in case of products where Market-Making is applicable (i.e. minimum quotation requirements are defined) and for the Market Makers that satisfy the condition shown in Equation 2. The grace factor allows Market Makers with a quote performance lower than

that of the Market Maker performance requirement to be eligible for the Market Maker floor.
Equation 3 shows the formula to calculate the Market Maker floor.

Foremost, it is necessary to decide whether the Market Maker floor is applicable. This decision is taken by checking whether the Market Maker under consideration meets the condition related to the quote performance described by Equation 2.



Equation 2 : Decision whether Market Maker floor is applicable

The quote performance takes into consideration that different products (e.g. ALV or OESX) have different Market Maker requirements.

Example: Suppose, for a certain product:

- Grace factor = 0.25
- Market Maker (MM) performance requirement = 0.85
- Quote performance of Market Maker A (QP_A) = 0.70
- Quote performance of Market Maker B (QP_B) = 0.20

Calculation:

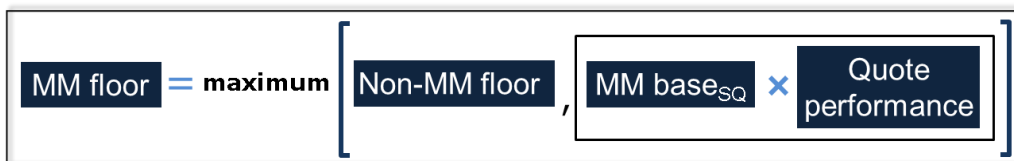
[Grace factor] * [MM performance requirement for the given product] = 0.25 * 0.85 = **0.2125**

Therefore:

Since 0.2125 is less than 0.70 (QP_A) → MM floor will be applicable for Market Maker A

Since 0.2125 is greater than 0.20 (QP_B) → Non-MM floor will be applicable for Market Maker B

The next logical step is to understand the calculation of Market Maker floor. Equation 3 shows the formula to calculate the Market Maker floor.



Equation 3 : Calculation of the Market Maker floor component for ESU Fee

The following text describes various factors shown in Equation 3.

• **Quote performance (QP):**

The quote performance is a ratio of "covered time" to "available time".

- Covered time: This is the total time in all the possible series even beyond the strike price window of a product the Market Maker actually quotes in a day. To calculate the covered time, only to those quotes that satisfy the constraints regarding the maximum spread and minimum quote size are considered. The "covered time" used in this context is the sum of all time intervals across all series in a given product (instruments), where a Participant has quoted according to the Market Maker Requirements. The covered time is then set in relation to the accumulated time of those strikes which need to be quoted to fulfil the Market Maker Requirements. Therefore, the maximum quote performance is the relation of the amount of strikes that have been listed in the entire product and the amount of strikes that need to be quoted by Market Makers.
- Available time: This is the total time in all the possible series of the strike price window of a product the Market Maker could quote in a day.

Eurex Exchange Minimum Quotation Requirements necessitate that a Market Maker quotes at a high frequency for various series, which means that Market Makers generate higher transaction counts as compared to those Participants that do not engage in Market-Making (even if a Market Maker just fulfills the minimum requirements).

Therefore, in case of Market Makers, the limit needs to be raised to a much higher level. Eurex Exchange does not want to discourage Market Makers from quoting more series than the required ones.

For example, a Market Maker is required to quote seven strikes (out of possible 15 in strike price window) to fulfill 100 percent of its Market Maker obligations. If the Market Maker quotes all 15 series, then this performance goes up to 215 percent (= 2.15). Thus, the quote performance is directly proportional to the amount of strikes that a Market Maker quotes: The higher the amount of strikes, the higher is the value of the quote performance.

• **Spread quality (SQ):**

The spread quality is a performance measure based on the average spread of all series quoted in the strike price window of a Market Maker in a product for a day. The spread quality is applicable only to those quotes which satisfy the constraints regarding the maximum spread and the minimum quote size as defined by the Market Maker obligations.

The rationale for this factor is: if the bid-offer spread becomes tighter, then more quote updates are required to reflect the changes in the underlying market. Depending on the spread quality, values of the Market Maker base change. Table 2 shows example values for the Market Maker base with respect to different values of spread quality (SQ).

SQ	MM base
SQ <= 0.2	250,000
0.2 < SQ <= 0.3	500,000

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0.3 < SQ <= 0.4	750,000
0.4 < SQ	1,000,000

Table 2 : Market Maker base and spread quality for the ESU Fee

3. Parameters

3.1 Limit parameters

This section contains the values of the limit parameters per product type. The limit is defined based on the product type of the product. The product types are published in the product overview section on the Eurex Website:

www.eurexchange.com > Products > Product Overview > Complete list of all Eurex products in csv format

The following parameters are used to calculate the Excessive System Usage Fee:

Product group*	Product Type	Grace Factor	All transactions				Standard orders			
			Volume Factor	Non-MM Floor	Spread quality	MM base	Volume Factor	Non-MM Floor	Spread quality	MM base
Equity Options	OSTK	0.25			0.0	150,000			0.0	30,000
Single Stock Futures	FSTK		50	150,000	0.2	300,000	10	30,000	0.2	60,000
					0.3	450,000			0.3	90,000
					0.4	600,000			0.4	120,000
Equity Index Futures	FINX	0.25			0.0	250,000			0.0	50,000
Volatility Index Futures	FVOL		50	250,000	0.2	500,000	10	50,000	0.2	100,000
Foreign Exchange Futures	FCUR				0.3	750,000			0.3	150,000
Equity Index Options	OINX			0.4	1,000,000			0.4	200,000	
Fixed Income Futures	FBND	0.25			0.0	200,000			0.0	40,000
Money Market Futures	FINT		50	200,000	0.2	300,000	10	40,000	0.2	60,000
Options on Fixed Income Futures	OFBD				0.3	500,000			0.3	100,000
Options on Money Market Futures	OFIT			0.4	1,000,000			0.4	200,000	
					0.0	250,000			0.0	50,000
New Asset Classes	New Asset Classes	0.25	50	250,000	0.2	500,000	10	50,000	0.2	100,000
					0.3	750,000			0.3	150,000
					0.4	1,000,000			0.4	200,000

Product group*	Product Type	Grace Factor	Transactions without market impact and order modifications which lead to an order cancelation			
			Volume Factor	Non-MM Floor	Spread quality	MM base
Equity Options	OSTK	0.25			n/a	n/a
Single Stock Futures	FSTK		10	30,000	n/a	n/a
					n/a	n/a
Equity Index Futures	FINX	0.25			n/a	n/a
Volatility Index Futures	FVOL		10	50,000	n/a	n/a
Foreign Exchange Futures	FCUR				n/a	n/a
Equity Index Options	OINX			n/a	n/a	
Fixed Income Futures	FBND	0.25			n/a	n/a
Money Market Futures	FINT		10	40,000	n/a	n/a
Options on Fixed Income Futures	OFBD				n/a	n/a
Options on Money Market Futures	OFIT			n/a	n/a	
					n/a	n/a
New Asset Classes	New Asset Classes	0.25	10	50,000	n/a	n/a
					n/a	n/a
					n/a	n/a

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Table 3 : Per product group, per transaction limit type, Market Maker base values and spread quality as well as volume factor for the Excessive System Usage Fee

*Note: The table contains the main product group per product type and the list of product group names is not exhaustive.

A trading participant, acting as liquidity provider and fulfilled the defined requirements of the so-called Stress Presence Building Block on a day with Stressed Market Conditions, is eligible for an increased MM base by 10% on that day (c.f. section 2.1.2).

3.2 Fee parameters

This section includes the fee parameters that will be used to calculate the Excessive System Usage Fee. The fee structure to calculate the Excessive System Usage Fee is shown in Table 4. It is important to note that the sliding scale of the range mentioned in Table 4 is applied to the transactions which are in excess of the transaction limit. The percentage values in the range are relative to the individual transaction limit. It is worth to recollect the fact that transaction limits are predefined per Participant, per product and per day.

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Excessive system usage fee per exceeded transaction	With a violation of the transaction limit by
EUR 0.05	Up to 50%
EUR 0.10	50% - 100%
EUR 0.25	> 100%

Table 4 : Excessive System Usage Fee structure

4. Sample calculation of the Excessive System Usage Fee

The following example explains the calculation of the Excessive System Usage Fee (ESU Fee).

Observed Data:

For a particular product, for a registered liquidity provider, for a particular day,

- Total number of transactions = 900,000
- Order book volume = 1,000
- Quote performance = 0.30
- Spread quality = 0.45
- Fulfilled the quotation requirements during stressed market conditions

Predefined parameters for the same product are:

- Volume factor = 50
- Non-Market Maker floor = 250,000
- Grace factor = 0.25
- Market Maker performance requirement = 0.85

Calculations:

- Calculation to check whether Market Maker floor is applicable: (Refer to Equation 2)
[Grace factor] * [MM performance requirement] = $0.25 * 0.85 = 0.2125$
0.2125 is less than the observed quote performance (= 0.30)
→ Market Maker floor is applicable in this case
- Calculation of volume component:
Volume component = [Order book volume] * [Volume factor]
Volume component = $1,000 * 50 = 50,000$
- Calculation of Market Maker floor:
Refer Table 2. For the spread quality value of 0.45, the corresponding value of the Market Maker base = 1,000,000
As the participant fulfilled the quotation requirement during stressed market conditions the market Maker base will be increased by 10%, therefore Market Maker base=1,100,000.
Refer Equation 3 that shows the formula to calculate the Market Maker floor
Market Maker floor
= maximum (Non-Market Maker floor, ([Market Maker base] * [quote performance]))
= maximum (250,000 , [1,100,000 * 0.30]) = maximum (250,000 , [330,000])
= 330,000
- Calculation of transaction limit:
Based on Figure 2,
Transaction limit = [Volume component] + [Market Maker floor]
Transaction limit = $50,000 + 330,000$
Transaction limit = 380,000
- Calculation of the Excessive System Usage Fee:
Number of transactions exceeding the limit = $900,000 - 380,000 = 520,000$.

Apply the fee structure from Table 4 to these transactions exceeding the limit. The calculations are shown in Table 5.

With a violation of the transaction limit by	ESU Fee per transaction	Number of transactions in the corresponding range	Fee (EUR)
Up to 50%	€ 0.05	$380,000 * 50\% = 190,000$	9,500
50% to 100% of transaction limit	€ 0.10	$380,000 * 50\% = 190,000$	19,000
> 100% of transaction limit	€ 0.25	$(520,000 - 190,000 - 190,000) = 140,000$	35,000
Total ESU Fee:			63,500

Table 5 : Sample Excessive System Usage Fee calculation

5. Customer reports

Three reports will be made available on a daily* basis:

- TR102 (Excessive System Usage Report): New report
- CB069 (Transaction Report): This report is enhanced with further information
- TD954 (Stressed Market Conditions): New report

These reports will be available for the Participants via the Common Report Engine. The Participants themselves have to query these reports from the Common Report Engine. Every day, the report for the previous trading day is available. The CRE stores the reports for the last 10 trading days.

* Additionally, intra-day versions of the report CB069 are available five times a day.

5.1 TR102

- The report is generated on a daily basis
- This report contains the data per product per limit type for each elapsed trading day of the month.
- The report provides information on the transaction limit, actual transaction count. If the limit is exceeded then violation count along with the excess transactions are shown.
- The value in the column 'Headroom': indicates the distance from the limit
 - $0.0 \leq \text{Headroom} \leq 1.0$
 - $\text{Headroom} = [1.0 - (\text{transaction count} / \text{transaction limit})]$
 - If the number gets closer to 0, then it would be a matter of concern

The values in the column 'FEE_EUR': indicates the ESU Fee in euro. The purpose of this column is to show the ESU Fee for all violations that will have to be paid by a Participant, in case; the limit violation turns out to be a systematic one.

5.2 CB069

- If the values from TD980 for a particular product are observed to be so high that deeper investigation is necessary, then this report can be used to find out the further information at session ID level and/or trader ID level.
- Intra-day versions of this report are made available three times a day and can be used by the Participants to track, for the respective trading day, number of transactions, ordered volume and traded volume - per product per limit type, per session ID and per trader ID. The report data will provide an aggregate of the current trading day.
- The intra-day reports are available via CRE and will have the following name convention: 90RPTCB069EUREXYYYYMMDDHHMM.
- The schedule of the availability of the intra-day reports is shown in the following table:

	Report data		Report availability
	from	to	
Start of trading	04:00 CET	05:30 CET	
	07:00 CET	08:30 CET	
	10:00 CET	11:30 CET	
	14:00 CET	15:30 CET	
	18:00 CET	19:30 CET	

Please note that the intra-day report available at 19:30 CET will not be the final extract for the day. The final report will be made available on the following day.

- The intra-day reports are available in the following formats: .csv and .xml.

The CB069 report consists of three parts:

- 1 The first part provides the information on number of transactions, number of orders, ordered volume, number of trades and traded volume per product per limit type.
- 2 The second part provides additional granularity of session ID level to the information from the first part. The column 'Session' contains session IDs.
- 3 The third part provides additional granularity of trader ID level to the information from the first part. The column 'User' lists trader IDs.

```
Participant      Participant Long Name
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
```

Product	Limit Type	Transactions Count	Ordered Volume	Orders Count	Trades Count	Traded Volume
FDAX	Standard	60	n/a	n/a	n/a	n/a
FDAX	All	60	250	60	50	130
FESX	Standard	5	n/a	n/a	n/a	n/a
FESX	All	5	60	5	5	60

```
BU              BU Long Name          BU Identifier
-----
XXXXX  XXXXXXXXXXXXXXXXXXXXXXX  123
```

Session	Product	Limit Type	Transactions Count	Ordered Volume	Orders Count	Trades Count	Traded Volume
90000001	FDAX	All	20	100	20	40	100
90000001	FDAX	Standard	20	n/a	n/a	n/a	n/a
90000001	FESX	All	2	50	2	2	50
90000001	FESX	Standard	2	n/a	n/a	n/a	n/a
90000002	FDAX	All	40	150	40	10	30
90000002	FDAX	Standard	40	n/a	n/a	n/a	n/a
90000002	FESX	All	3	10	3	3	10
90000002	FESX	Standard	3	n/a	n/a	n/a	n/a

```
User      Product  Limit Type  Transactions Count  Ordered Volume  Orders Count  Trades Count  Traded Volume
-----
TRD001    FDAX      Standard   40                 n/a             n/a           n/a           n/a
TRD001    FDAX      All        40                 150             40            10            30
```

```
User      Product  Limit Type  Transactions Count  Ordered Volume  Orders Count  Trades Count  Traded Volume
-----
TRD002    FESX      Standard   2                 n/a             n/a           n/a           n/a
TRD002    FESX      All        2                 10              2             2             10
```

User	Product	Limit Type	Transactions Count	Ordered Volume	Orders Count	Trades Count	Traded Volume
TRD003	FDAX	Standard	20	n/a	n/a	n/a	n/a
TRD003	FDAX	All	20	100	20	40	100
TRD003	FESX	Standard	3	n/a	n/a	n/a	n/a
TRD003	FESX	All	3	50	3	3	50

Figure 3 : Structure of the daily CB069 report

- The number of orders and the ordered volume are shown in the columns 'Orders Count' and 'Ordered Volume'. The number of trades and the traded volume values are shown in the columns 'Trades Count' and 'Traded Volume' respectively.
- For the limit type 'Standard', the values of traded volume and ordered volume are not measured separately. "n/a" stands for not available.

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- The report is generated on a daily basis.
- This report contains the data per product for each elapsed trading day of the month.
- The report provides information of the fulfilment of the quotation requirement during stressed market conditions.

Detailed information on the structure of these three reports is available on the Eurex Website:

www.eurexchange.com > Technology > T7 Trading architecture > System documentation > Release 7.0 > Eurex Reports > T7XML Report Reference Manual

6. Billing

Eurex Exchange will generate a monthly invoice per Participant containing all systematic violations.

All Participants will receive the report CB197 containing the detailed information on the Excessive System Usage Fee by the end of each month. The following diagram shows the structure of this report.

```

*****
*                               EUREX                               *
*                   C O N F I D E N T I A L                       *
*                   CB197 EXCESS TRANSACTION LIMIT FEES           *
*                   XXXXX                                         *
*                   AS OF DATE:                99-99-99           *
*                   RUN DATE :                 99-99-99           *
*****

CLMbr ExMbr Curr
-----
XXXXX XXXXX XXX

Prod Prod Transaction Transactions  Transaction  Excess      LT Additional Info      Fee Amount
Type ID  Date                Transactions  Limit        Transactions
-----
---
XXXX XXXX  9999-99-99 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -
9999999999,99
      XXXX  9999-99-99 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -
9999999999,99
      XXXX  9999-99-99 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -
9999999999,99
-----
---
Total per Product:
9999999999,99

Prod Prod Transaction Transactions  Transaction  Excess      LT Additional Info      Fee Amount
Type ID  Date                Transactions  Limit        Transactions
-----
---
XXXX XXXX  9999-99-99 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -
9999999999,99
      XXXX  9999-99-99 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -
9999999999,99
      XXXX  9999-99-99 XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX XXXXXXXXXXXXXXXX X XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX -
9999999999,99
-----
---
Total per Product Type:
9999999999,99

Total per Trading Member:
9999999999,99

Total per Clearing Member:
9999999999,99

* * * END OF REPORT * * *

```

Figure 4 : Structure of the CB197 report (excess transaction limit fees)

The column name “LT” is an abbreviation for “limit type”. Two types of transaction limit are defined, namely, “standard orders” and “all transactions”.

Excessive System Usage Fee

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The possible values in column "LT" will be either "S" or "N". The letter "S" denotes that the information in that row is related to the limit type "standard orders" and the letter "N" indicates that the information in the corresponding row is related to the limit type "all transactions".

Detailed information on the structure of the report is available on the Eurex Clearing Website:

www.eurexclearing.com > Technology > Eurex Clearing classic system > System documentation > Eurex Reports > Eurex XML Reports - Reference Manual

7. Appendix

Following table shows technical examples of transactions.

Flow	Request	Request Template ID	Response	Response Template ID
Add Complex Instrument	AddComplexInstrumentRequest	10301	AddComplexInstrumentResponse	10302
Cross Request	CrossRequest	10118	CrossRequestResponse	10119
Delete All Order	DeleteAllOrderRequest	10120	DeleteAllOrderResponse	10121
Delete All Order	DeleteAllOrderRequest	10120	DeleteAllOrderNRRResponse	10124
Delete All Order Complex	DeleteAllOrderRequest	10120	DeleteAllOrderResponse	10121
Delete All Order Complex	DeleteAllOrderRequest	10120	DeleteAllOrderNRRResponse	10124
Delete All Quote	DeleteAllQuoteRequest	10408	DeleteAllQuoteResponse	10409
Delete Order Complex	DeleteOrderComplexRequest	10123	DeleteOrderNRRResponse	10111
Delete Order Complex	DeleteOrderComplexRequest	10123	DeleteOrderResponse	10110
Delete Single Order	DeleteOrderSingleRequest	10109	DeleteOrderNRRResponse	10111
Delete Single Order	DeleteOrderSingleRequest	10109	DeleteOrderResponse	10110
Inquire MM Parameter	InquireMMPParameterRequest	10305	InquireMMPParameterResponse	10306
MM Parameter Definition	MMPParameterDefinitionRequest	10303	MMPParameterDefinitionResponse	10304
Mass Quote	MassQuoteRequest	10405	MassQuoteResponse	10406
Modify Order Complex	ModifyOrderComplexRequest	10114	ModifyOrderNRRResponse	10108
Modify Order Complex	ModifyOrderComplexRequest	10114	OrderExecResponse	10103
Modify Order Complex	ModifyOrderComplexRequest	10114	ModifyOrderResponse	10107
Modify Order Complex	ModifyOrderComplexRequest	10114	OrderExecResponse	10103
Modify Single Order	ModifyOrderSingleRequest	10106	ModifyOrderNRRResponse	10108
Modify Single Order	ModifyOrderSingleRequest	10106	OrderExecResponse	10103
Modify Single Order	ModifyOrderSingleRequest	10106	ModifyOrderResponse	10107
Modify Single Order	ModifyOrderSingleRequest	10106	OrderExecResponse	10103
Modify Single Order (short layout)	ModifyOrderSingleShortRequest	10126	ModifyOrderNRRResponse	10108
Modify Single Order (short layout)	ModifyOrderSingleShortRequest	10126	OrderExecResponse	10103
New Order Complex	NewOrderComplexRequest	10113	NewOrderNRRResponse	10102
New Order Complex	NewOrderComplexRequest	10113	OrderExecResponse	10103
New Order Complex	NewOrderComplexRequest	10113	NewOrderResponse	10101
New Order Complex	NewOrderComplexRequest	10113	OrderExecResponse	10103
New Single Order	NewOrderSingleRequest	10100	NewOrderNRRResponse	10102
New Single Order	NewOrderSingleRequest	10100	OrderExecResponse	10103
New Single Order	NewOrderSingleRequest	10100	NewOrderResponse	10101
New Single Order	NewOrderSingleRequest	10100	OrderExecResponse	10103
New Single Order (short layout)	NewOrderSingleShortRequest	10125	NewOrderNRRResponse	10102
New Single Order (short layout)	NewOrderSingleShortRequest	10125	OrderExecResponse	10103
Quote Activation	QuoteActivationRequest	10403	QuoteActivationResponse	10404
Request For Quote	RFQRequest	10401	RFQResponse	10402

Table 6 : Technical examples of transactions