

Market Recovery and Instrument Definition Rates

Market Recovery MPS Settings

FIX/FAST Production		
Channel	Definition	MPS Setting
6	Volatility Quoted Options	700
7	CME Equity Futures	100
8	CME Equity Options	480
9	CME Interest Rate Futures	400
10	CME Interest Rate Options	400
11	CME FX Futures	100
12	CME FX Options	400
13	CME Commodities, Industrial Commodities, and TRAKRS Futures	300
14	CME Commodities, Industrial Commodities, and TRAKRS Options	100
21	KRX Futures	50
28	DME Futures	100
30	NYMEX Crude Futures	2,000
31	NYMEX Non-Crude Energy Futures	150
32	NYMEX Metals, Softs, and Alternative Markets & COMEX Futures	150
35	NYMEX Crude Options	400
36	NYMEX Non-Crude Energy Options	300
37	NYMEX Metals, Softs, and Alternative Markets & COMEX Options	100
111	CBOT Commodity Futures	150
112	CBOT Commodity Options	400
113	CBOT Equity Index Futures	60
114	CBOT Equity Index Options	400
115	CBOT Interest Rate Futures	100
116	CBOT Interest Rate Options	400
801	Inter-Exchange Spreads	400

Instrument Definition MPS Settings

FIX/FAST Production		
Channel	Definition	MPS Setting
6	Volatility Quoted Options	800
7	CME Equity Futures	200
8	CME Equity Options	1500
9	CME Interest Rate Futures	400
10	CME Interest Rate Options	2,000
11	CME FX Futures	200
12	CME FX Options	1,500
13	CME Commodities, Industrial Commodities, and TRAKRS Futures	400
14	CME Commodities, Industrial Commodities, and TRAKRS Options	1,500
21	KRX Futures	50
28	DME Futures	400
30	NYMEX Crude Futures	800
31	NYMEX Non-Crude Energy Futures	400
32	NYMEX Metals, Softs, and Alternative Markets & COMEX Futures	300
35	NYMEX Crude Options	2,000
36	NYMEX Non-Crude Energy Options	1,000
37	NYMEX Metals, Softs, and Alternative Markets & COMEX Options	100
111	CBOT Commodity Futures	100
112	CBOT Commodity Options	400
113	CBOT Equity Index Futures	100
114	CBOT Equity Index Options	700
115	CBOT Interest Rate Futures	100
116	CBOT Interest Rate Options	1,000
801	Inter-Exchange Spreads	200