Product Reference File
Sample Messages

Version: 1.1
6/11/09
Contents

1.0  OVERVIEW ................................................................................................................................................................................................. 3
2.0  SECURITY DEFINITION MESSAGE – FUTURES SAMPLE MESSAGE ...................................................................................................... 4
3.0  DERIVATIVE SECURITY LIST MESSAGE – OPTIONS MESSAGE SAMPLE ................................................................................................ 5
4.0  SECURITY DEFINITION MESSAGE – STRATEGIES MESSAGE SAMPLE .............................................................................................. 7
5.0  SECURITY DEFINITION MESSAGE – SINGLE NAME CREDIT DEFAULT SWAP .................................................................................... 9
6.0  SECURITY DEFINITION MESSAGE – CREDIT DEFAULT SWAP INDEX ............................................................................................... 11
1.0 Overview

This document contains the following Product Reference File sample messages:

- Security Definition Message – Futures
- Derivative Security List Message – Options
- Security Definition Message – Strategies
- Security Definition Message – Single Name Credit Default Swap
- Security Definition Message – Credit Default Swap Index
# 2.0 Security Definition Message – Futures Sample Message

```xml
<FIXML Sample Message>

<!--FIXML-->

<SecDef RepId="1" RepMsgDT="20080516171500">
  <IntrNet>
    <Sym>"E"</Sym>
    <ID>"1"</ID>
    <Dec>"LIVE CATTLE FUTURES"</Dec>
    <SctyType>"FUT"</SctyType>
    <SctyID>"UO"</SctyID>
    <MMYY>"200804"</MMYY>
    <MktID>"600"</MktID>
    <Exch>"CMCF"</Exch>
    <UOM>"lbs"</UOM>
    <UOMQty>"4000.00"</UOMQty>
    <PctOfMkt>"100.00"</PctOfMkt>
    <SettMethod>"P"</SettMethod>
    <ListPrice>"5.00"</ListPrice>
    <FastVolMethod>"FUT"</FastVolMethod>
    <ProdComp>"AG"</ProdComp>
    <Status>"1"</Status>
    <FlexProfil>"N"</FlexProfil>
    <FlexIndic>"I"</FlexIndic>
    <MinTick>"25.0000"</MinTick>
    <MaxTick>"100.0000"</MaxTick>
  </IntrNet>

  <Security>
    <SecurityID>"UO01"</SecurityID>
    <SecurityType>"FUT"</SecurityType>
    <Source>"M"</Source>
    <MaturityMonthYear>"200804"</MaturityMonthYear>
    <MaturityDate>"2008-04-14"</MaturityDate>
    <ContractMultiplier>"400.00"</ContractMultiplier>
    <Exchange>"CMCF"</Exchange>
    <UnitOfMeasure>"lbs"</UnitOfMeasure>
    <PriceUnitOfMeasure>"USD"</PriceUnitOfMeasure>
    <PriceUnitOfMeasureMultiplier>"100.00"</PriceUnitOfMeasureMultiplier>
    <SettlementMethod>"P"</SettlementMethod>
    <EventTypes>
      <Event>
        <EventType>"1"</EventType>
        <Dt>"2007-11-01"</Dt>
        <SecurityID>"UO01"</SecurityID>
        <SecurityType>"FUT"</SecurityType>
        <Source>"M"</Source>
        <MaturityMonthYear>"200804"</MaturityMonthYear>
        <MaturityDate>"2008-04-14"</MaturityDate>
        <ContractMultiplier>"400.00"</ContractMultiplier>
        <Exchange>"CMCF"</Exchange>
        <UnitOfMeasure>"lbs"</UnitOfMeasure>
        <PriceUnitOfMeasure>"USD"</PriceUnitOfMeasure>
        <PriceUnitOfMeasureMultiplier>"100.00"</PriceUnitOfMeasureMultiplier>
        <SettlementMethod>"P"</SettlementMethod>
      </Event>
    </EventTypes>
  </Security>

  <Attributes>
    <Attribute>
      <AttrType>"22"</AttrType>
      <Value>"10.0000"</Value>
    </Attribute>
    <Attribute>
      <AttrType>"50"</AttrType>
      <Value>"10.0000"</Value>
    </Attribute>
    <Attribute>
      <AttrType>"24"</AttrType>
      <Value>"10.0000"</Value>
    </Attribute>
    <Attribute>
      <AttrType>"44"</AttrType>
      <Value>"10.0000"</Value>
    </Attribute>
    <Attribute>
      <AttrType>"24"</AttrType>
      <Value>"10.0000"</Value>
    </Attribute>
  </Attributes>

  <MarketID>"UO"</MarketID>
  <MarketSegID>"ALL"</MarketSegID>

  <TickRules>
    <!--TickRules-->
  </TickRules>

  <SessionRules>
    <!--SessionRules-->
  </SessionRules>

  <Msgs>
    <Msg>
      <MsgID>"IN"</MsgID>
      <MsgType>"IN"</MsgType>
    </Msg>
    <Msg>
      <MsgID>"UN"</MsgID>
      <MsgType>"UN"</MsgType>
    </Msg>
  </Msgs>

  <EndOpt>
    <!--EndOpt-->
  </EndOpt>

<FIXML>
```

## Sample Data Description

- **RequestID**: Unique identifier for the security report.
- **ClearingBusinessDate**: Date of the clearing business.
- **Symbol**: Given symbol for security.
- **SecurityID**: Identification for security.
- **SecurityType**: Type of security.
- **Source**: Source of security.
- **MaturityMonthYear**: Month and year of maturity.
- **MaturityDate**: Date of maturity.
- **ContractMultiplier**: Multiplier for the contract price.
- **Exchange**: Exchange associated with the security.
- **UnitOfMeasure**: Unit of measure.
- **PriceUnitOfMeasure**: Unit of measure for the price.
- **PriceUnitOfMeasureMultiplier**: Multiplier for the price unit of measure.
- **SettlementMethod**: Method of settlement.
- **EventTypes**: Types of events.

### Event Types

- **SecurityID**
- **SecurityType**
- **Source**
- **MaturityMonthYear**
- **MaturityDate**
- **ContractMultiplier**
- **Exchange**
- **UnitOfMeasure**
- **PriceUnitOfMeasure**
- **PriceUnitOfMeasureMultiplier**
- **SettlementMethod**

### Event Details

- **EventType**: Type of event.
- **Dt**: Date of the event.
- **SecurityID**: Identification for security.
- **SecurityType**: Type of security.
- **Source**: Source of security.
- **MaturityMonthYear**: Month and year of maturity.
- **MaturityDate**: Date of maturity.
- **ContractMultiplier**: Multiplier for the contract price.
- **Exchange**: Exchange associated with the security.
- **UnitOfMeasure**: Unit of measure.
- **PriceUnitOfMeasure**: Unit of measure for the price.
- **PriceUnitOfMeasureMultiplier**: Multiplier for the price unit of measure.
- **SettlementMethod**: Method of settlement.

## FlexProfil

- **N**: No
- **I**: Yes

## FlexIndic

- **I**: Yes

## FlexAttr

- **I**: Yes

## Attributes

- **AttrType**: Type of attribute.
- **Value**: Value of the attribute.

## MarketID

- **UO**: Market ID for security.

## MarketSegID

- **ALL**: Market segment ID for security.

## TickRules

- **StartTickPriceRange**: Starting price range for tick increments.
- **TickIncrement**: Tick increment.
- **TickType**: Type of tick.

## SessionRules

- **StartTickPriceRange**: Starting price range for tick increments.
- **TickIncrement**: Tick increment.
- **TickType**: Type of tick.

## Messages

- **MsgID**: Message ID.
- **MsgType**: Message type.

## EndOpt

- **EndOpt**: End of options.
3.0 Derivative Security List Message – Options Message Sample

FIXML Sample Message

```
<FIXML>
<DerivSecList RpID = "5">
  <UndlyID ID = "LC" Src = "H" MMY = "200812" SecTyp = "FUT" Exch = "CME">
    <UndAID AltID = "LC200812" AltIDSec = "H"/>
    <UndAID AltID = "006434" AltIDSec = "103"/>
    <UndAID AltID = "LEZ8" AltIDSec = "101"/>
    <UndAID AltID = "481208" AltIDSec = "100"/>
  </UndlyID>
</DerivSecDef>
<DerivInstrmt ID = "LC" Desc = "LIVE CATTLE OPTIONS" SecTyp = "OOF" Src = "H" MMY = "200812" MatDt = "2008-12-05" Multi = "400" Exch = "CME" UOMQty = "1" PxUOM = "lbs" PxUOMQty = "100" SetuMex = "H" ExerStyle = "I" ListMex = "0" FutValMex = "EQTY" ProdCmplx = "AGS" Status = "1" FlexProdElig = "N" AsgnMex = "R" MinPxScr = "25.0000"/>
```

Sample Data Description

```
5 = unique identifier for the security report
Clearing Business Date (2008-05-17)

LC = Live Cattle (Clearing)
H = Clearing House / Clearing Organization
year (2008) and month (12) of maturity
FUT = Future
CME = CME Group (market used to identify a security)
can be used to identify the underlying security
alternate security identifier

`
**FIXML Sample Message**

```xml
<Event EventTyp="5">
  <Dt="2007-12-10"/>
  <Event EventTyp="7" Dt="2008-12-05"/>
  <Amb Typ="23"/>
  <MscSegm MscID="CME" MscSegmID="ALL"/>
</Event>
```

**Sample Data Description**

- Event EventTyp="5": First day of trading (2007-12-10)
- Event EventTyp="7": Last day of trading (2008-12-05)
- Amb Typ="23": Instrument price precision (27 = instrument price precision)
- MscID: Market which lists and trades the instrument (CME)
- MscSegmID: Market segment (ALL)

**TickRules**

- StartTickPxRng "6.00000000"
- EndTickPxRng "0.01250000"
- Tickincr "0.01250000"
- TickRuleTyp "27"

**TickRules**

- StartTickPxRng "9.00000000"
- EndTickPxRng "0.01250000"
- Tickincr "0.01250000"
- TickRuleTyp "07"

**TickRules**

- StartTickPxRng "30.00000000"
- EndTickPxRng "0.01250000"
- Tickincr "0.01250000"
- TickRuleTyp "07"

**TickRules**

- StartTickPxRng "1.00000000"
- EndTickPxRng "0.00000000"
- Tickincr "0.00000000"

**StrikRules**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"

**Instrmt**

- Syna = "LE"
- Desc = "LC 200812"
- Strik = "112.00000000"
- FLEX = "N"
- AIDAtID = "LC 200812 P112 200812" AIDIDSrc = "PI"
4.0 Security Definition Message – Strategies Message Sample

FIXML Sample Message

<FIXML>
  <SecDefReportID>“671”</SecDefReportID>
  <BizDir>“2009-06-05”</BizDir>
  <InstrInst>
    <Sym>“GEBB”</Sym>
    <ID>“EDEBUT”</ID>
    <Desc>“EURODOLLAR BUTTERFLY”</Desc>
    <SecTyp>“MLH”</SecTyp>
    <Srce>“Y”</Srce>
    <SubTyp>“BI”</SubTyp>
    <MktId>“200006”</MktId>
    <Exch>“CME”</Exch>
    <ListMkt>“1”</ListMkt>
    <PutCall>“PUT”</PutCall>
    <ProdComplex>“INT”</ProdComplex>
    <Status>“1”</Status>
    <MintPct>“0.50000”</MintPct>
    <AID AtIDMD “500091”
    <AID AHid “CE:BEF:B:B9:DFZ9” AHidDesc “101” />
    <AID AHid “EE:BEF:B:B9:DFZ9” AHidDesc “102” />
    <Evet EventTyp “7” Dt “2006-06-15” />
  </InstrInst>
</FIXML>

Sample Data Description

871 = unique identifier for the security report
Clearing Business Date (2008-04-04)

Product Description
EDEBUT = Eurodollars: Butterfly

CME = CME Group market used to identify a security

1 = active

101 = Globex
alternative security identifier, 101 = ITIC

5 = activation date (2006-06-15)
<FXTML Sample Message>
  <Leg>
    ID = "ED"
    Sec = "HP"
    MMY = "200906"
    MonthYear
    Exch = "CME"
    Side = "1"
    RatioQty = "1.0000"
    SecTyp = "FUT"
    LegSecurityID = "ED 200906"
    LegSecurityExchange
    LegSecurityMarket
    LegSecuritySide
    LegSecurityRatio
    LegSecurityPrice
    LegSecurityFUT
    LegSecurityFUTType
    LegSecurityFUTSecurity
    LegSecurityFUTSource
    LegSecurityFUTMarket
  </Leg>
  <Leg>
    ID = "ED"
    Sec = "HP"
    MMY = "200906"
    MonthYear
    Exch = "CME"
    Side = "2"
    RatioQty = "2.0000"
    SecTyp = "FUT"
    LegSecurityID = "ED 200906"
    LegSecurityExchange
    LegSecurityMarket
    LegSecuritySide
    LegSecurityRatio
    LegSecurityPrice
    LegSecurityFUT
    LegSecurityFUTType
    LegSecurityFUTSecurity
    LegSecurityFUTSource
    LegSecurityFUTMarket
  </Leg>
  <Leg>
    ID = "ED"
    Sec = "HP"
    MMY = "201012"
    MonthYear
    Exch = "CME"
    Side = "1"
    RatioQty = "1.0000"
    SecTyp = "FUT"
    LegSecurityID = "ED 201012"
    LegSecurityExchange
    LegSecurityMarket
    LegSecuritySide
    LegSecurityRatio
    LegSecurityPrice
    LegSecurityFUT
    LegSecurityFUTType
    LegSecurityFUTSecurity
    LegSecurityFUTSource
    LegSecurityFUTMarket
  </Leg>
  <Leg>
    ID = "ED"
    Sec = "HP"
    MMY = "201012"
    MonthYear
    Exch = "CME"
    Side = "2"
    RatioQty = "2.0000"
    SecTyp = "FUT"
    LegSecurityID = "ED 201012"
    LegSecurityExchange
    LegSecurityMarket
    LegSecuritySide
    LegSecurityRatio
    LegSecurityPrice
    LegSecurityFUT
    LegSecurityFUTType
    LegSecurityFUTSecurity
    LegSecurityFUTSource
    LegSecurityFUTMarket
  </Leg>
  <Leg>
    ID = "ED"
    Sec = "HP"
    MMY = "201012"
    MonthYear
    Exch = "CME"
    Side = "3"
    RatioQty = "3.0000"
    SecTyp = "FUT"
    LegSecurityID = "ED 201012"
    LegSecurityExchange
    LegSecurityMarket
    LegSecuritySide
    LegSecurityRatio
    LegSecurityPrice
    LegSecurityFUT
    LegSecurityFUTType
    LegSecurityFUTSecurity
    LegSecurityFUTSource
    LegSecurityFUTMarket
  </Leg>
  <Leg>
    ID = "ED"
    Sec = "HP"
    MMY = "201012"
    MonthYear
    Exch = "CME"
    Side = "4"
    RatioQty = "4.0000"
    SecTyp = "FUT"
    LegSecurityID = "ED 201012"
    LegSecurityExchange
    LegSecurityMarket
    LegSecuritySide
    LegSecurityRatio
    LegSecurityPrice
    LegSecurityFUT
    LegSecurityFUTType
    LegSecurityFUTSecurity
    LegSecurityFUTSource
    LegSecurityFUTMarket
  </Leg>
</FXTML>

Sample Data Description
- ID: unique identifier for the message.
- Sec: security identifier.
- MMY: maturity month and year.
- Exch: exchange identifier.
- Side: side of the trade (1 for long, 2 for short).
- RatioQty: ratio of quantity of the individual leg to the entire round-trip security.
- SecTyp: type of security (FUT for futures).
- LegSecurityID: identifier for the leg security.
- LegSecurityMarket: identifier for the security market.
- LegSecuritySide: identifier for the security side.
- LegSecurityRatio: identifier for the ratio of the security.
- LegSecurityPrice: identifier for the security price.
- LegSecurityFUT: identifier for the futures security.
- LegSecurityFUTType: identifier for the futures security type.
- LegSecurityFUTSecurity: identifier for the futures security security.
- LegSecurityFUTSource: identifier for the futures security source.
- LegSecurityFUTMarket: identifier for the futures security market.

MarketID: identifier for the market segment.

StartTickPriceRange: starting price range for specific tick increment (999,000000).
EndTickPriceRange: ending price range for specific tick increment (999,000000).
TickIncrement: tick increment (000000).
TickRuleType: tick rule type (0 for regular).

Clearing code for the leg's clearing house.
Maturity month and year.
CME - CME Group market used to identify a security.
1 = buy.
2 = sell.
FUT - Future.
instrument's security's SecurityAlIDSource (H = Clearing House).
5.0 Security Definition Message – Single Name Credit Default Swap

FIXML Sample Message

```xml
<SecDef RplID="10250"
BizDt="2008-11-04">
<Instrmt
Sym="CBRDU"
ID="CBRDU"
Desc="CB SR.MR.USD"
SecType="CDS"
Src="I">
SubType="S"
MMY="201812"
MatD="2018-12-20"
Mule="0.01"
Exch="CMD"
UOM="USD"
UOMQty="1"
SecGrp="IG"
PSTNM="" PSTQTY="1"
SettleMethod="C"
PSettleMethod="PCTPR"
ListMethod="0"
FutValMethod="CDS"
ProdComplex="CDS"
Status="I"
FlexProdFlag="N"
FlexInd="N"
MinPxPrice="0.01000000"
CpnR="5.0"
IntAcrt="2008-09-22"
CpnPmt="2008-12-22"
NottlPctOut="100.0"
Source="" RstrctType="MR" Base="CHUBB CORP">
<AID AltID="CBRDU 201812 5" AltIDSec="H" />
</Instrmt>
</SecDef>
```

Sample Data Description

10250 – unique identifier for the security report
Clearing Business Date (2008-11-04)
CBRDU
CBRDU
textual description for instrument
CDS = Credit House / Clearing Organization
H = Clearing House
S = Single Name
year (2008) and month (12) of maturity
date (2008-12-20) of maturity or settlement date
multiplier (0.01) that converts price to contract value
CMD
unit of measure (USD) of the underlying commodity
unit of measure quantity (1)
IG
unit of measure (PNF) of the price
unit of measure quantity (1) of the price
C = cash settlement required
PCTPR = percent of par
0 = pre listed only
CDS = CDS valuation method
CDS
1 = active
N = no
N = no
0,0100000
5.0
2008-09-22
2008-12-22
100.0
SR = Senior
MR = Modified Restructuring
alternate security identifier, H = Clearing House
alternate security identifier, 101 = FTC
alternate security identifier, 100 = TCC
5 = activation, date (2008-09-19)
7 = last eligible trade date, date (2018-12-19)
19 = position removal date, date (2018-12-21)
100 = next trade date, date (2008-11-05)
8 = swap start date, date (2008-11-05)
9 = swap end date, date (2018-12-20)
FIXML Sample Message

<InstrmtExt>
  <Attrb Typ="29" Val="Y"/>
  <Attrb Typ="24" Val="3"/>
  <Attrb Typ="24" Val="22"/>
</InstrmtExt>

<MktSegGrp MktID="CME" MktSegID="ALL">
  <Market ID>
    market which lists and trades the instrument (CME)
  </Market ID>
  <Market Segment ID>
    market segment (ALL)
  </Market Segment ID>
</MktSegGrp>

<SecTrdgRules>
  <TickRules StartTickPxRng="20.000000" EndTickPxRng="200.000000">
    <TickInc r="0.010000" />
    <TickRuleTyp="0"/>
  </TickRules>
  <LotTypeRules
    LotTyp="2" //for standard trades
    MinLotSz="1000000"> //quantity tick over the minimum 1000000
</LotTypeRules>
  <TrdgSesRulesGrp SesID="[N/A]"> //not relevant to specific sessions
    <TrdgSesRulesGrp>
    </TrdgSesRulesGrp>
  </TrdgSesRulesGrp>
</SecTrdgRules>

Sample Data Description

29 = tradeable indicator
24 = trade type eligibility details for security

market which lists and trades the instrument (CME)
market segment (ALL)
### 6.0 Security Definition Message – Credit Default Swap Index

<table>
<thead>
<tr>
<th>FIXML Sample Message</th>
<th>Sample Data Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>&lt;Instrmnt</td>
<td></td>
</tr>
<tr>
<td>Sym = &quot;CXIG11&quot;</td>
<td>CXIG11</td>
</tr>
<tr>
<td>ID = &quot;CXIG11&quot;</td>
<td>textural description for instrument</td>
</tr>
<tr>
<td>Desc = &quot;CDXIG11 SR XR USD&quot;</td>
<td>CDS = Credit Default Swap</td>
</tr>
<tr>
<td>SecTyp = &quot;CDS&quot;</td>
<td>I = Index</td>
</tr>
<tr>
<td>Sr = &quot;1&quot;</td>
<td>year (2011) and month (12) of maturity</td>
</tr>
<tr>
<td>SubTyp = &quot;P&quot;</td>
<td>date (2011-12-20) of maturity or settlement date</td>
</tr>
<tr>
<td>MMD = &quot;201112&quot;</td>
<td>multiplier (0.01) that converts price to contract value</td>
</tr>
<tr>
<td>Muly = &quot;50.01&quot;</td>
<td>product exchange</td>
</tr>
<tr>
<td>Exch = &quot;CME&quot;</td>
<td>unit of measure (USD) of the underlying commodity</td>
</tr>
<tr>
<td>UOM = &quot;USD&quot;</td>
<td>unit of measure quantity (1)</td>
</tr>
<tr>
<td>UOMQty = &quot;1&quot;</td>
<td>IG unit of measure (IPN1) of the price</td>
</tr>
<tr>
<td>SecGrp = &quot;79&quot;</td>
<td>unit of measure quantity (1) of the price</td>
</tr>
<tr>
<td>PxUOM = &quot;IPN1&quot;</td>
<td>C = cash settlement required</td>
</tr>
<tr>
<td>PxUOMQty = &quot;1&quot;</td>
<td>PCTPR = percent of par</td>
</tr>
<tr>
<td>SettlMeth = &quot;C&quot;</td>
<td>0 = pre listed only</td>
</tr>
<tr>
<td>PxQtrMeth = &quot;PCTPR&quot;</td>
<td>CDS = CDS valuation method</td>
</tr>
<tr>
<td>ListMeth = &quot;S&quot;</td>
<td>CDS</td>
</tr>
<tr>
<td>FutValMeth = &quot;CDS&quot;</td>
<td>1 = active</td>
</tr>
<tr>
<td>ProdCmplx = &quot;CDS&quot;</td>
<td>N = no</td>
</tr>
<tr>
<td>Status = &quot;1&quot;</td>
<td>N = no</td>
</tr>
<tr>
<td>FlexProdElig = &quot;N&quot;</td>
<td>Minimum Price Increment</td>
</tr>
<tr>
<td>FlexInd = &quot;N&quot;</td>
<td>0.0100000</td>
</tr>
<tr>
<td>MinPxInc = &quot;0.0100000&quot;</td>
<td>Coupon Rate</td>
</tr>
<tr>
<td>CpnRt = &quot;1.45&quot;</td>
<td>2008-06-20</td>
</tr>
<tr>
<td>InstAcrl = &quot;2008-06-20&quot;</td>
<td>Coupon Payment Date</td>
</tr>
<tr>
<td>CpnPmt = &quot;2008-12-22&quot;</td>
<td>2008-12-22</td>
</tr>
<tr>
<td>NomIPxOut = &quot;100.0&quot;</td>
<td>100.0</td>
</tr>
<tr>
<td>Session = &quot;S&quot;</td>
<td>SR = Senior</td>
</tr>
<tr>
<td>RstrctTyp = &quot;XR&quot;</td>
<td>XR = No Restructuring Specified</td>
</tr>
<tr>
<td>Issr = &quot;CDX NA IG 11&quot;</td>
<td>CDX NA IG 11</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Event EventTyp = &quot;5&quot;</th>
<th>Event EventTyp = &quot;7&quot;</th>
<th>Event EventTyp = &quot;10&quot;</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dte = &quot;2008-09-21&quot;</td>
<td>Dte = &quot;2011-12-19&quot;</td>
<td>Dte = &quot;2011-12-21&quot;</td>
</tr>
<tr>
<td>/SecurityAltld</td>
<td>/SecurityAltld</td>
<td>/SecurityAltld</td>
</tr>
</tbody>
</table>

alternate security identifier, 101 = TFC
alternate security identifier, 100 = TCC
**FIXML Sample Message**

```xml
<InstrmtExt>
  <Attrb Type="29" Val="Y"/>
  <Attrb Type="24" Val="3"/>
  <Attrb Type="24" Val="22"/>
</InstrmtExt>

<MktSegGrp MktID="CME">
  <MktSegID="ALL"/>
</MktSegGrp>

<SecTrdGrp>
  <BaseTrdGrp MinTtlVol="1000000">
    <TickRules StartTickPxRange="20.00000000" EndTickPxRange="200.00000000" TickInc="0.01000000" TickRuleType="0">
      <LotTypeRules>
        <LotType="2">
          <MntLotSz="1000000"/>
        </LotType>
      </LotTypeRules>
    </TickRules>
  </BaseTrdGrp>
</SecTrdGrp>

**Sample Data Description**

<table>
<thead>
<tr>
<th>Attribute Type</th>
<th>Sample Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>29</td>
<td>tradeable indicator</td>
</tr>
<tr>
<td>24</td>
<td>trade type eligibility details for security</td>
</tr>
<tr>
<td>market which lists and trades the instrument (CME)</td>
<td></td>
</tr>
<tr>
<td>market segment (ALL)</td>
<td></td>
</tr>
</tbody>
</table>

for standard trades

quantity tick over the minimum

not relevant to specific sessions