# CME STP FIX – Swaptions Sample Message


```
20160405-14:57:19.676 : 8=FIX.4.4 9=6278 35=AE 49=CMESTPFIX2 56=IRATFIRM 34=68 50=STP
57=IRATFIRM 52=20160405-14:57:18.887 571=6902199219 487=1 856=101 568=TradeReqID1 828=22
527=VSTPNUSD1-4211958156 48=SWOPTUSD 22=H 167=SWAPTION 207=CME 1184=5683
1185=<SecXML>

<cme:FpML

  xmlns:cme="http://www.cmegroup.com/otc-clearing/confirmation"

  xmlns="http://www.fpml.org/FpML-5/confirmation"

  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xsi:schemaLocation="http://www.cmegroup.com/otc-clearing/confirmation cme-conf-ext-1-12-
STP.xsd">

  <cme:terminatingEvent>ABANDONMENT</cme:terminatingEvent>

  <swaption>

    <buyerPartyReference href="clearing_service"/>

    <sellerPartyReference href="trading_firm_account"/>

    <europeanExercise>

      <expirationDate>

        <adjustableDate>

          <unadjustedDate>2016-02-02</unadjustedDate>

          <dateAdjustments>

            <businessDayConvention>FOLLOWING</businessDayConvention>

            <businessCenters>

              <businessCenter>USNY</businessCenter>

            </businessCenters>

          </dateAdjustments>
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      </adjustableDate>
    </expirationDate>
    <earliestExerciseTime>
      <hourMinuteTime>10:00:00</hourMinuteTime>
      <businessCenter>USNY</businessCenter>
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    <expirationTime>
      <hourMinuteTime>19:00:00</hourMinuteTime>
      <businessCenter>USNY</businessCenter>
    </expirationTime>
  </europeanExercise>
  <swaptionStraddle>false</swaptionStraddle>
  <swap>
    <swapStream id="floatingLeg">
      <payerPartyReference href="clearing_service"/>
      <receiverPartyReference href="trading_firm_account"/>
      <calculationPeriodDates id="floatingCalcDates">
        <effectiveDate>
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          <dateAdjustments>
            <businessDayConvention>NONE</businessDayConvention>
          </dateAdjustments>
        </effectiveDate>
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```
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        <dateAdjustments>
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            <businessCenter>USNY</businessCenter>
          </businessCenters>
        </dateAdjustments>
      </terminationDate>
      <calculationPeriodDatesAdjustments>
        <businessDayConvention>MODFOLLOWING</businessDayConvention>
        <businessCenters>
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        </businessCenters>
      </calculationPeriodDatesAdjustments>
      <calculationPeriodFrequency>
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        <period>M</period>
        <rollConvention>2</rollConvention>
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    </calculationPeriodDates>
    <paymentDates id="floatingLegPaymentDates">
      <calculationPeriodDatesReference href="floatingCalcDates"/>
      <paymentFrequency>
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        <period>M</period>
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```xml
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<payRelativeTo>CalculationPeriodEndDate</payRelativeTo>
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</businessCenters>
</paymentDatesAdjustments>
</paymentDates>
<resetDates id="floatingResetDates">
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<fixingDates>
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<period>D</period>
<dayType>Business</dayType>
<businessDayConvention>PRECEDING</businessDayConvention>
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</businessCenters>
<dateRelativeTo href="floatingResetDates"/>
</fixingDates>
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      </businessCenters>
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  </resetDates>
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          <initialValue>2000000.00</initialValue>
          <currency>USD</currency>
        </notionalStepSchedule>
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      <compoundingMethod>None</compoundingMethod>
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        </calculation>
      </calculationPeriodAmount>
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    <swapStream id="fixedLeg">
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          </dateAdjustments>
        </effectiveDate>
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            <businessCenters>
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            </businessCenters>
          </dateAdjustments>
        </terminationDate>
        <calculationPeriodDatesAdjustments>
          <businessDayConvention>MODFOLLOWING</businessDayConvention>
          <businessCenters>
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```xml
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        </businessCenters>
      </calculationPeriodDatesAdjustments>
      <calculationPeriodFrequency>
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          <businessCenter>USNY</businessCenter>
        </businessCenters>
      </paymentDatesAdjustments>
    </paymentDates>
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<notionalStepSchedule>

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<currency>USD</currency>

</notionalStepSchedule>

</notionalSchedule>

<fixedRateSchedule>

<initialValue>0.0555</initialValue>

</fixedRateSchedule>

<dayCountFraction>ACT/360</dayCountFraction>

<compoundingMethod>None</compoundingMethod>

</calculation>

</calculationPeriodAmount>

</swapStream>

</swap>

</swaption>

<party id="trading_firm_account">

<partyId>A-50926</partyId>

</party>

<party id="clearing_service">

<partyId>CME</partyId>

</party>

</cme:FpML>

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578=CME_TRADE_REPORT 10034=1 10027=CCCSTPNIRS2199219 10028=1010000023 10029=2 10030=0 779=20160202-20:08:37 1040=9911869 939=0 1430=X 10035=STPNNUSD2 10=039