OTF Products Instruction

Marex SA (Marex Group)

01/08/2026

Version	Date	Author	Reason for publication
1.0	6 February 2018	HPC SA	OTF approval
1.1	5 March 2019	HPC SA	Extension of the OTF scope: Introduction of Inflation linked products
1.2	1 August 2026	Marex SA	Extension of the OTF to new MIC

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1. Definitions

In this appendix, the following words have the corresponding meanings, in addition to the definitions contained in the Instruction.

30/360	"Bond base" or "30/360" means the calculation of interest using 30 days per month and 360 days per year.
ACT/360	"Actual/360" or "ACT/360" means a convention, used in the money markets for short-term currency lending, including the US dollar and the Euro, and applied in the monetary policy operations of the ESCB [European System of Central Banks]. It is the convention used with Repurchase agreements. Each month is processed normally and the year is assumed to be 360 days. For example, over the period February 1, 2017 to April 1, 2017, the Factor is 59 days, divided by 360 days.
ACT/365F	means an interest calculation, where a year is assumed to be 365 days. Actual number of days between dates is used.
Basis Swap	means an interest rate swap, in which the cash flows that are exchanged between each party are different types of floating rates or prices.
CCS	'Cross Currency Swap' or 'CCS' means an interest rate swap where the interest payments are in two different currencies and the exchange rate. The notional exchanges are materialised there.
Client	means any person that has been authorized pursuant to the Rules to Trade on the OTF. The Client shall follow the Rules.
CMS	"Constant Maturity Swap" or"CMS" means an Interest Rate Derivative Product, in which a leg is periodically fixed at a certain maturity on the swap curve, for example the swap rate, fixed at 5 years. For CMS Swaps, the other leg is usually an ordinary floating leg.
ESMA	means the independent EU Authority that safeguards public values related to securities and markets, ensuring integrity, transparency, efficiency and orderly functioning of securities markets, as well as investor protection. ESMA fosters supervisory convergence amongst securities regulators, and across financial sectors by working closely with EBA and EIOPA.
Euribor	means the Euro Interbank Offered Rate (Euribor), a daily reference rate, published by the European Money Markets Institute, based on the averaged interest rates at which Eurozone banks offer to lend unsecured funds to other banks in the euro wholesale money market (or interbank market).
FRA	'Forward Rate Agreement' or 'FRA' means OTC contract, similar to a future contract, but where the tenor of the contract is bespoke to that specific contract.
Government bonds	'government bonds' or 'govies' means a debt security issued by a government to support government spending.
IB chat *(or equivalent)*	means Bloomberg's electronic messaging system.
IMM	means the International Monetary Market; it is a division of the Chicago Commodity Exchange, which manages foreign exchange trading, as well as interest rate futures and options. Delivery or Trading months are March, June, September and December with delivery on the third Wednesday of the contract month. If the third Wednesday is not a business day, then delivery is made on the next business day. Same as above, but with Monday for GBP.
IRS	'Interest Rate Swap' or 'IRS' means an agreement to exchange interest rate cash flows, calculated on a notional principal amount, at specified intervals (payment dates) during the life of the agreement. Each party's payment obligation is computed using a different interest rate. In an interest rate swap, the notional principal is never exchanged. Although there are no standardized swaps, a plain vanilla swap typically refers to a generic interest rate swap in which one party pays a fixed rate and one party pays a floating rate (usually Libor or Euribor). Since only the net difference in interest is paid, there is a limited counterparty risk.

Libor	means the London Inter-Bank Offered Rate, the rate used when one bank borrows from another bank. Historically, benchmark index whicha was used to price many transactions in financial markets and derivatives.
MarkitWire (or equivalent)	means an electronic tool for confirming derivatives trading
MiFIR	means the regulation No 600/2014 of the European Parliament and of the Council of 15 May 2014.
MiFID II	means the Markets in Financial Instruments Directive No 2014/65/UE (MIFID II) (effective from January 3rd, 2018).
OIS	'Overnight Indexed Swap' or 'OIS' means a type of interest rate swap where payments based on a fixed rate of interest are exchanged for payments based on a variable ('floating') rate. Since only the net difference in interest is paid, there is a limited counterparty risk An OIS rate is based on a daily overnight rate, typically a central bank rate.
MAREX SA	means MAREX SA, an authorised investment company, regulated by the ACPR and the AMF, operator of the OTF.
Platform	means the markets operated through the OTF by MAREX SA using its System(s) and driven by different processes and negotiation protocols (voice, hybrid or electronic way of trading).
Order	means a firm bid or ask price, achievable for a specified Product and for a given size.
OTF	'Organised Trading Facility' or 'OTF' means an organised trading facility as defined in Article 4(1)(23) of Directive No 2014/65/EU. Here, the OTF refers to the system, operated by the Operator.
OTF operator on Debt Securities	means the Operator Team dedicated to bonds trading activities.
OTF Operator on Equity Derivatives	means the Operator Team dedicated to equity derivatives trading activities.
OTF Operator on Interest rate derivatives	means the Operator Team dedicated to interest rate derivatives trading activities.
OTF operator on Energy Products	means the Operator Team dedicated to energy trading activities.
OTF Operator on Inflation Products	means the Team of Operators, dedicated to inflation product trading activities
Product	means any product, asset, financial instruments traded on the OTF.
MAREX eTrading Platform	means an electronic trading platform for the entry and confirmation of trading on financial instruments
Rules	means any Rule, adopted or amended, from time to time, by the Operator, relating to or in respect of the operation of or activity carried out on the OTF.
Swap	means a Derivative Product, in which two counterparties exchange a series of cash flow with each other. These streams are known as the legs of the swap and are calculated by reference to a notional amount.
Swaption	means a Swap Option; the choice to enter into an interest rate swap or any other type of swap. In exchange for an option premium, the buyer gains the right but not the obligation to enter into a specified swap agreement with the issuer on a specified future date.
TARGET closing days	means days when the Trans-European Automated Real-time Gross settlement Express Transfer (TARGET) system will be closed, in addition to Saturdays and Sundays: New Year's Day, Good Friday (Catholic/Protestant), Easter Monday (Catholic/Protestant), 1 May (Labour Day), Christmas Day and 26 December.
VCON *(or equivalent)*	means an electronic Trade confirmation via Bloomberg.

All terms, beginning with a capital letter, which are not defined differently in these Instructions, shall have the meaning assigned to them in the General Rules of the MAREX SA OTF or in the General Trading Conditions of the OTCex Group. A reference to persons in these Instructions shall include a reference to legal persons and natural persons, as the context requires.

2. Context

The purpose of this document (the “Products Instruction”) is to define the operating principles that govern the processing of financial instruments (the “Product”) in the OTF. It sets out additional Rules for participation and trading of the Product on the OTF, to ensure that the activity runs smoothly.

The contents of these Product Instructions have been approved by MAREX SA.

Where indicated, certain Rules, contained in these Instructions, have a specific application to the Product. The Rules are binding on all Clients.

Clients will be responsible at all times for the fulfilment of any applicable transaction reporting obligations.

3. Notice

Most of the eligible financial instruments other than shares under MiFID II (conf. Annex I, Section C, of MiFID II) may be traded within the MAREX SA OTF, in particular Bonds, Equity derivatives, Interest rate derivatives, inflation derivatives, and commodity derivatives.

Specific Derivatives, falling within the framework of the Trading Obligation of the EMIR Regulation [European Market Infrastructure Regulation] and thus necessarily tradable on a Trading Platform, will be accessible through our OTF Platform (i.e. as certain Interest Rate Swaps, or Derivatives eligible for clearing under the EMIR Regulation).

The exhaustive list of Financial Instruments, eligible for trading on the MAREX OTF, is included in the OTF General Rule Book.

These Product Instructions should be read in conjunction with the OTF General Rulebook. These instructions describe the general provisions, relating to the main implementing rules for the asset classes of financial instruments that may be permitted on the OTF.

MAREX SA has the right to add, delete or suspend "Non-Equity" Instruments eligible for the Platform. These Product Instructions may therefore be amended accordingly.

The list of Financial Instruments tradable on the MAREX OTF Platform will be communicated through the OTCex Group website and changes to the list will be communicated to OTF Clients on an ongoing basis.

4. MAREX SA OTF segments

The financial instruments of MAREX SA OTF are offered in three (3) segments based on their characteristics and trading criteria.

4.1. Segments relating to financial instruments

Financial instruments are offered on two (2) financial segments based on their trading criteria. These are:

<table>
<tr><th>Segment</th><th>MIC</th><th>Products (1)</th><th>Trading protocol</th><th>Trading system</th></tr>
<tr><td rowspan="2">Hybrid</td><td rowspan="2">HPCO</td><td>Bonds</td><td rowspan="2">Hybrid / Electronic</td><td rowspan="2">MAREX eTrading</td></tr>
<tr><td>Interest rate and currency derivatives including Inflation-related derivatives</td></tr>
<tr><td rowspan="3">Voice</td><td rowspan="3">HPCV</td><td>Bonds</td><td rowspan="3">Voice</td><td rowspan="3">MAREX Voice OTF</td></tr>
<tr><td>Interest rate and currency derivatives (except swap options)</td></tr>
<tr><td>Equity Derivatives</td></tr>
</table>

4.2. Segment relating to Commodity Contracts

As an OTF offering financial instruments, MAREX SA offers wholesale energy derivatives for trading on its platform. Most of them benefit from the exception of MiFID II known as "REMIT Carve-out" (Article 5 of Delegated Regulation (EU) No. 2017/565) and will not be considered as financial instruments within the meaning of Annex C (6) MiFID II. These products are offered through two specific segments of the OTF.

Segment	MIC	Products (1)	Trading protocol	Trading system
Commodities (REMIT Carve-out)	HPCS	Commodity-related derivatives	Hybrid / Electronic	MAREX Energy Trading
Commodities	MSSA	Commodity-related derivatives	Hybrid / Electronic / Voice	Marex Spectron OTF

5. The OTF's interest rate derivatives activity

5.1. List of Interest Rate derivatives eligible to the OTF

The agreement concerns the Financial Products mentioned in the table below.

Desks	Instruments in scope	Segment / System	MIC Code
EONIA Desk Swaps	IRS, OIS, FRA, CIRS	Voice	HPCV
Euro Desk Options	IRS OIS, FRA, CIRS, CCS, CMS Spread, CMS FRA	Voice	HPCV
	Interest rate swap options	Hybrid / MAREX eTrading	HPCO
Inflation Desk	Inflation Swaps Inflation options	Hybrid / MAREX eTrading	HPCO

The list of Interest Rate derivatives eligible to MAREX SA OTF shall not be deemed exhaustive and MAREX SA has the discretion to remove or add new Products in its list of OTF eligible Products.

Swaps admitted to clearing, which are subject to the trading requirement, will be available through our OTF Platform thereby allowing MAREX SA's OTF Clients to meet the trading requirements under MiFID II.

5.2. Potential exceptions

MAREX SA notes that Financial Instruments other than those eligible for clearing may be subject to a Trading Obligation following ESMA's rules changes. The Operator acknowledges that the above-mentioned list may evolve depending on new regulatory provisions and/or business practices.

Without prejudice to the above list, the OTF Operator on Interest Rate Derivatives would be likely to redirect a transaction, based on non-eligible Derivatives (i.e. Financial Instruments not included in the above list) to the OTF unless otherwise indicated by the Client.

In such a case, the client will be subject to the rules set up by the General Rulebook and the present document.

Otherwise, the OTF Operator on Interest Rate Derivatives may not be able to process Orders for unusual Financial Instruments. This situation may arise for technical purposes and/or when good matching conditions are not provided by the OTF.

The following factors are usually taken into account when placing an order in the OTF:
- Size of the order:
- Market fluctuations (uncorrelated price);

As mentioned in the General Rule Book, the OTF Operator on Interest Rate Derivatives has a discretionary right not to place an Order on the OTF.

In these circumstances, the Client will be informed of the "non-OTF trading process".

5.3. Trading days

Details of Trading Hours can be found in the General RuleBook.

5.4. Trading Protocol used for Transactions on Interest Rate Derivatives

Transactions in Interest Rate Derivatives in the MAREX SA OTF will always be executed in Name give-up. They may be traded through:

- the voice protocol,
- the hybrid protocol or,
- the electronic protocol,

described in the General Rulebook.

5.5. Auction trading

In the context of trading under hybrid or electronic protocols, the OTF Operator may organise:

- A continuous auction trading session on its Platform;
- From time to time, on his own initiative or at the request of the Clients, an electronic auction trading session over a limited period of time at a mid-market priceor a variable price in order to optimise liquidity. During this period, the continuous session is interrupted. It is restored once the periodic auction session is completed. There may be multiple auction trading sessions on any Trading Day.

In both cases, order matching is performed by the Platform's PLC.

5.6. Trade registration on the Marex SA OTF

- At the discretion of the OTF Operator, Trade Registration may be accepted by the OTF Operator on Marex SA OTF.
- Trade Registration will be accepted on the Marex SA OTF for swaptions only, as specified and subject to the conditions set out in the OTF Products Instruction.
- Trade Registration may be submitted by a Client who is executing a transaction on behalf of one or more underlying clients.

5.7. Confirmation of execution

Once the OTF Operator on Interest Rate Derivatives has found counterparties and matched the characteristics of the Order (voice and hybrid modes) or the orders have been automatically matched (electronic mode), execution is pre-confirmed to the counterparties of each "leg" of the transaction according to the communication protocols in place depending on the trading modes used (Voice, Bloomberg message, electronic platform messaging or any other protocol that meets the client's needs).

As soon as a trade on interest rate derivatives is executed, the OTF Operator creates and then electronically issues a MarkitWire transaction confirmation. If the Instrument is not supported by MarkitWire or if the Client does not have access to MarkitWire, a confirmation email will be sent to the counterparties. In addition, for interest rate derivatives traded using the hybrid protocol or the electronic protocol when supported by the MAREX eTrading platform, the Markit transaction confirmation is generated and sent electronically by the platform.

5.8. Reconciliation

Counterparties receive and electronically validate the trade confirmation in MarkitWire (if the Instrument is not supported by MarkitWire or if the Client does not have access to MarkitWire, the trade confirmation will be received by email).

The electronic confirmation of the trade is then recorded in the OTF's post-trade registration system.

Finally, the OTF's post-trade registration system allows transaction reports to be prepared in accordance with regulatory requirements.

6. OTF Equity derivatives activity

6.1. List of Equity Derivatives, eligible for the OTF

The agreement concerns the Financial Products mentioned in the table below.

<table>
<tr><th>Desks</th><th>Instruments (1) (2)</th><th>Segment / System</th><th>MIC Code</th></tr>
<tr><td>Equity derivatives Europe delta One Desk</td><td rowspan="4">Call vs Call (Exotic),
Forwards,
EFP Indice et Single Stock (Vanille),
Forward Indice et Single Stock (Vanille),
Forward Quanto (Exotic), Equity Swaps (Vanille),
Index Swap (Vanille),
Index and Single stocks Total Return swaps (Vanille),
Variance swaps,
Dividend swaps on single stock and index (Vanilla),
Synthetic OTC on single stock and index (Vanilla),
OTC Options on index and single stock (Vanilla),
Call baskets
Exotic and Vanilla Options,
Dividend Index Options</td><td>Voice</td><td>HPCV</td></tr>
<tr><td>Single Stocks Desk</td><td>Voice</td><td>HPCV</td></tr>
<tr><td>Emerging Desk</td><td>Voice</td><td>HPCV</td></tr>
<tr><td>Exotics Options Desk</td><td>Voice</td><td>HPCV</td></tr>
</table>

(1) Equity derivatives traded on the OTF are not listed. When the Equity Derivative, traded on the OTF, has a cash equity hedge, the hedge will not, in all cases, trade on the OTF.

(2) When trades include combinations of financial instruments, some of which are tradable on regulated markets (package), they are traded outside the OTF.

The list of Equity derivatives eligible to MAREX SA OTF shall not be deemed exhaustive and MAREX SA has the discretion to remove or add new Products in its list of OTF eligible Products.

6.2. Potential exceptions

Without prejudice to the above list, the OTF Operator on Equity Derivatives may redirect a transaction, based on non-eligible Derivatives (i.e. Financial Instruments not included in the above list) to the OTF unless otherwise specifically instructed by the Client.

In such a case, the Client shall be subject to the Rules, as set out in the General Rules Book and this document.

Otherwise, the OTF Operator on Equity Derivatives may not be able to process Orders for unusual Financial Instruments. This situation may arise for technical purposes and/or when good matching conditions are not provided by the OTF.

Following factors are usually taken into account when deciding whether to place an order:

- Size of the order:
- Market fluctuations (uncorrelated price);

As mentioned in the General Rule Book, the OTF Operator on Equity Derivatives has a discretionary right not to place an Order on the OTF.

In these circumstances, the Client will be informed of the "non-OTF trading process".

6.3. Trading days

Details of Trading Hours can be found in the General RuleBook.

6.4. Trading Protocol used for Transactions on Equity Derivatives

On MAREX OTF transactions on Equity Derivatives will always be Name Give Up transactions and always be traded through the Voice protocol described in the General Rulebook.

6.5. Confirmation of execution

Once the OTF Operator on Equity Derivatives has found counterparties and matched the characteristics of the Order, execution is pre-confirmed to the counterparties of each "leg" of the transaction according to the communication protocols in place depending on the trading modes used (Voice, Bloomberg VCON message) or by Brokerhub or any other protocol that meets the client's needs.

Once a trade is executed, the OTF Derivatives Operator creates and electronically issues a trade confirmation. If the instrument is not supported by Brokerhub, a confirmation email will be sent to the counterparties.

6.6. Reconciliation

Counterparties receive and electronically validate the trade confirmation in Brokerhub.

The electronic confirmation of the trade is then automatically recorded in the OTF's post-trade registration system.

Finally, the OTF's post-trade registration system allows transaction reports to be prepared in accordance with regulatory requirements.

7. OTF's Debt Securities and Bonds activity

7.1. List of Bonds eligible to the OTF

The agreement concerns the Financial Products mentioned in the table below.

DESK	Instruments (1)	Segment / System	MIC Code
Refinancing / Credit Desk	Covered bonds Corporate bonds Sovereign bonds (SSC) Other bonds (Negotiable Debt Securities, High Yields)	Voice Hybrid / MAREX eTrading	HPCV HPCO
Govies Desk	Government bonds - Core Countries	Voice Hybrid / MAREX eTrading	HPCV HPCO
	Government bonds - Emerging Countries	Voice Hybrid / MAREX eTrading	HPCV HPCO
Single Stocks Desk	Government bonds - Emerging Countries	Voice Hybrid / MAREX eTrading	HPCV HPCO
Exotics Options Desk	Government bonds - Emerging Countries	Voice Hybrid / MAREX eTrading	HPCV HPCO
Desk Inflation	Sovereign bonds (SSC) Public Agency Bond Inflation bonds	Hybrid / MAREX eTrading	HPCO

(1) When trades include combinations of financial instruments, some of which are tradable on regulated markets (package), they are traded outside the OTF

The list of Debt Securities, eligible for the MAREX SA OTF, is not exhaustive and MAREX SA has the right to delete or add new Bonds in its list of Products eligible for the OTF.

Any other Products, falling within the Debt Securities asset category, may be added by MAREX SA from time to time.

7.2. Potential exceptions

Without prejudice to the above list, the OTF Operator on Debt Securities may redirect a transaction, based on non-eligible Financial Instruments (i.e. Financial Instruments not included in the above list) to the OTF unless otherwise specifically instructed by the Client.

In such a case, the Client shall be subject to the Rules, as set out in the General Rules Book and this document.

Otherwise, the OTF Operator on Debt Securities may not be able to process Orders for unusual Financial Instruments. This situation may arise for technical purposes and/or when good matching conditions are not provided by the OTF.

As mentioned in the General Rule Book, the OTF Operator on Debt Securities has a discretionary right not to place an Order on the OTF.

In these circumstances, the Client will be informed of the "non-OTF trading process".

7.3. Trading days

Details of Trading Hours can be found in the General RuleBook.

7.4. Trading Protocol used for Transactions on Debt Securities and Bonds.

Transactions on Debt Securities and Bonds will always be executed through MAREX SA's own account (matched principal trading), unless otherwise requested by the Client. Transactions in Debt Securities and Bonds may be traded according to the desks concerned by means of:

- the voice protocol,
- the hybrid protocol or,
- the electronic protocol,

described in the General Rulebook.

7.5. Auction trading

In the context of trading under hybrid or electronic protocols, the OTF Operator organises:

- A continuous auction trading session on its Platform;
- From time to time, on his own initiative or at the request of the Clients, an electronic auction trading session over a limited period of time at a mid-market price in order to optimise liquidity. During this limited period, the continuous session is interrupted. It is restored once the periodic auction session is completed. There may be multiple Auction Trading Sessions on any Trading Day.

In both cases, order matching is performed by the Platform's PLC.

7.6. Confirmation of execution

Once the OTF operator for Debt Securities has found counterparties and matched the order characteristics (voice and hybrid modes) or the orders have been automatically matched (electronic mode), execution is pre-confirmed by voice, Bloomberg message or any other protocol accepted by the client.

Once a Transaction is executed on the OTF Platform, an electronic confirmation (Bloomberg VCON or other) is created and sent to the counterparties. In addition, for bonds traded using the hybrid protocol or the electronic protocol when supported by the MAREX eTrading platform, the transaction confirmation is generated and sent electronically by the platform.

7.7. Reconciliation

The electronic confirmation of the trade is then automatically recorded in the OTF's post-trade registration system.

The OTF's Back Office then sends trading instructions to the custodian and final confirmations to the Counterparty Back Office.

Finally, the OTF's post-trade registration system allows transaction reports to be prepared in accordance with regulatory requirements.

8. The OTF's Commodity Derivatives activity

8.1. List of financial instruments eligible to the OTF

The following types of products will be eligible and suitable for trading on the OTF:

Desk	Instruments	Segment / System	MIC Code
HPC Gas Desk	Wholesale Gas Contracts with physical delivery (1)	Hybrid/MAREX Energy Trading	HPCS
Spectron Energy Desk	Wholesale Gas & Electricity Contracts with physical delivery (2)	Hybrid/Spectron Energy Trading	MSSA

1) Wholesale energy products that must be physically settled fulfilling the conditions set out in Article 5 of Delegated Regulation (EU) 2017/565 will be tradeable on Marex SA OTF but are not considered as MIFID II Financial Instruments pursuant to Directive 2014/65/EU, Annex C (6). As such, the provisions relating to pre and post trade transparency as well as transaction reporting will not be applicable to these products.

8.2. Trading days

Details of Trading Hours can be found in the General RuleBook.

8.3. Trading Protocol used for Transactions on Commodities Derivatives.

Transactions on will always be Name Give Up transactions and be traded through the Electronic / Hybrid protocol described in the General Rulebook.

8.4. Confirmation of execution

Once the OTF Operator on commodities derivatives has found counterparties and matched the order characteristics, execution is pre-confirmed verbally or by Thomson Reuters Eikon message to the counterparties.

9. Appendix

9.1. Example of confirmation legal form

MarkitWire OIS Deal Ticket

MarkitWire Trade Id:	79964880 Ver. 1	Contract State:	New (Pending)
Trade Version Timestamp:	May 17, 2017 at 04:22:41 (GMT + 2 hours)		
Original Trade Date:	May 17, 2017		
Internal Trade Id:	170520171622		
Summary : J.P. Morgan Securities plc pays FIXED -0,218000% on EUR 150 000 000 Nomura International Plc pays FLOATING EUR-EONIA-OIS-COMPOUND on EUR 150 000 000 Effective from May 21, 2018 to May 21, 2019			

FIXED AMOUNTS:

Fixed Rate Payer:	J.P. Morgan Securities plc		
Notional Amount:	EUR 150 000 000		
Payment Frequency:	Annually		
Effective Date:	May 21, 2018	Eff Date Adjustment:	None
Termination Date:	May 21, 2019	Term Date Adjustment:	Carry forward to the next business day unless you change months
		Term Date Bus Days:	TARGET
Rolls on:	21 st of month		
Fixed Rate:	-0,218000%		
Fixed Rate Day Count Fraction:	ACT/360		
Calc Period End Dates Adjustment:	Carry forward to the next business day unless you change months		
Calc Period Business Days:	TARGET		
Payment Dates Adjustment:	Carry forward to the next business day unless you change months		
Payment Business Days:	TARGET		
Payment Relative to:	Calculation Period End Date		
Payment Lag:	1 Business Day		

FLOATING AMOUNTS:

Floating Rate Payer:	Nomura International Plc		
Notional Amount:	EUR 150 000 000		
Payment Frequency:	Annually		
Effective Date:	May 21, 2018	Eff Date Adjustment:	None
Termination Date:	May 21, 2019	Term Date Adjustment:	Carry forward to the next business day unless you change months
		Term Date Bus Days:	TARGET
Rolls on:	21 st of month		
Reset Frequency:	Annually		
Floating Rate Option:	EUR-EONIA-OIS-COMPOUND		
Spread:	None		
Initial Floating Rate:	None		
Floating Rate Day Count Fraction:	ACT/360		
Calc Period End Dates Adjustment:	Carry forward to the next business day unless you change months		
Calc Period Business Days:	TARGET		
Payment Dates Adjustment:	Carry forward to the next business day unless you change months		
Payment Business Days:	TARGET		
Payment Relative to:	Calculation Period End Date		

Payment Lag:	1 Business Day
Reset Relative to:	Calculation Period End Date
Fixing Dates:	0 TARGET Business Days prior to each Reset Date

PROCESSING AND ROUTING:

Trade Source:	BrokerLoad (Voice)
Manual Confirmation:	No
Backloaded Trade:	No
Exclude from Clearing:	No
Obligation to Clear:	Yes
Bilateral Clearing House:	LCH.Clearnet Limited
Non-Standard Settlement Instructions:	No
Master Agreement Type:	ISDA
Contractual Definitions:	2006 ISDA Definitions
MarkitWire Product Type:	OIS
MarkitWire Template:	OIS EUR 1y

MANDATORY CLEARING:

Mandatory Clearing for CAN:	No
Clearing Exemption for CAN for J.P. Morgan Securities plc:	No
Clearing Exemption for CAN for Nomura International Plc:	No
Mandatory Clearing for DoddFrank:	Yes
Clearing Exemption for DoddFrank for J.P. Morgan Securities plc:	No
Clearing Exemption for DoddFrank for Nomura International Plc:	No
Mandatory Clearing for ESMA:	No
Mandatory Clearing for JFSA:	No
Clearing Exemption for ESMA:	No
ESMA Frontloading:	False
Mandatory Clearing for ASIC:	No

PRIVATE DATA

Private Version:	0
Booking State:	Pending
Broker:	The Operator
Broker Trade Id:	170520171622
Brokerage Amount for JPMC:	EUR 456,25
Brokerage Amount for NOMU:	EUR 608,33
Private Clearing House:	LCH.Clearnet Limited

REGULATORY REPORTING DATA

REGULATORY REPORTING DATA (BILATERAL)

Primary Asset Class:	Interest Rate
ID. Product :	Interest Rate: IRSwap: OIS
Price:	-0.00218 (Percentage)

Jurisdiction:	DoddFrank
Regulator Type:	BroadBased
UTI/USI Issuer:	1030244641
UTI/USI:	MARKITWIRE0000000000000079964880
Obligatory Reporting:	Yes
Counterparty making the declaration:	J.P. Morgan Securities plc
Clearing Mandatory:	Yes
Reported By:	J.P. Morgan Securities plc

Destination SDR/TR:	DTCCSDR
Via Intermediary:	DTCCGTR

REGULATORY REPORTING DATA (UNILATERAL)

Execution Timestamp:	May 17, 2017 at 04:21:31 (GMT + 2 hours)
Execution Venue:	Off Facility
Non-Standard Terms:	No
Collateralization:	Partially

Jurisdiction:	DoddFrank
Regulator Type:	BroadBased
Price Forming Event:	No
Regulatory Reportable:	Yes
Clearing Exception:	No
Reporting Purpose:	REAL TIME
Reporting Instruction:	No Reporting
Reporting Purpose:	PRIMARY ECONOMIC TERMS
Reporting Instruction:	No Reporting
Reporting Purpose:	CONFIRMATION
Reporting Instruction:	No Reporting
Reporting Purpose:	POST TRADE EVENT
Reporting Instruction:	No Reporting

CONVERSATION:

Submitted on May 17, 2017 at 04:22:41	By (The Operator)
Taken on May 17, 2017 at 04:22:44	By (JPMC)
Taken on May 17, 2017 at 05:41:56	By (NOMU)
Submitted on May 17, 2017 at 05:42:02	By (NOMU)
Submitted on May 17, 2017 at 05:54:36	By (JPMC)
Taken on May 17, 2017 at 05:54:38	From (JPMC) to (NOMU)
Disseminated on May 17, 2017 at 05:54:45	By (NOMU)
Disseminated on May 17, 2017 at 05:54:55	By (JPMC)

MarkitSERV MarkitWire Stylesheet v100.254749. 100.254749