



OTF Products Instruction

HPC SA (OTCex Group)

24/01/2018



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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 Basis' or '30/360' means an interest calculation using 30 days in each month and 360 days in each year. Many Eurobonds use this as the basis on which interest is calculated.
ACT/360	'Actual/360' or 'ACT/360' means a convention used in money markets for short-term lending of currencies, including the US dollar and Euro, and is applied in ESCB monetary policy operations. It is the convention used with Repurchase agreements. Each month is treated normally and the year is assumed to be 360 days. For example, in a period from 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 IRS (Interest rate swap) where 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.
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 in which one leg periodically fixes against a certain maturity on the swap curve, for example the 5 years fixed swap rate. For swap CMS, the other leg is typically a vanilla floating leg based on LIBOR.
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 the multilateral electronic messaging system issued by Bloomberg.
IMM	means the International Monetary Market is a division of the Chicago Mercantile Exchange that deals with the trading of currency and 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.
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).
Libor	means the London Inter-Bank Offered Rate, the rate used when one bank borrows from another bank. It is the benchmark used to price many capital market and derivative transactions.
MarkitWire (or equivalent)	means an electronic Trade capture and confirmation platform.



MiFIR	means the regulation n°600/2014 of the European Parliament and of the Council of 15 May 2014
MiFID II	means the Markets in Financial Instruments Directive n°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. Because only the net difference in interest is paid, there is limited counterparty risk. An OIS rate is based on a daily overnight rate, typically a central bank rate.
Operator	means HPC SA agreed investment firm regulated by ACPR and AMF.
Platform	means the markets operated through the OTF by HPC SA using its System(s) and driven by different processes and negotiation protocols (voice, hybrid or electronic way of trading)
Order	means an actionable firm bid or offer for a specified Product
OTF	'Organised Trading Facility' or 'OTF' means an organised trading facility as defined in Article 4(1)(23) of Directive 2014/65/EU. Here, the OTF names the one operated by The Operator.
OTF Bonds Broker	means The Operator team dedicated to bonds trading activities.
OTF Swaptions Broker	means The Operator team dedicated to swaptions trading activities.
OTF Equity Derivatives Broker	means The Operator team dedicated to equity derivatives trading activities.
OTF Interest Rate Derivatives Broker	means The Operator team dedicated to interest rate derivatives trading activities other than swaptions.
OTF Energy Broker	means The Operator team dedicated to energy trading activities.
Product	means any product, asset, financial instruments traded on the OTF.
Rules	means any rule adopted or amended, from time to time, by The Operator related to or in respect of the operation of, or business conducted on, the OTF.
Swap	means a derivative where two counterparties exchange streams of cashflows 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 option to enter into an interest rate swap or some 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 capitalised terms not otherwise defined in this Instruction shall have the meaning ascribed to them in the Agreements. A reference to persons in this Instruction 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") into the OTF. It sets out additional Rules for participation and trading the Product on the OTF, to ensure the orderly conduct of business.

The contents of this Products Instruction have been approved by The Operator.

Where indicated, certain Rules in this Instruction have specific application to the Product. The Rules are binding on all Clients.



Clients shall at all times be responsible for fulfilling any applicable transaction reporting obligations.

3. Disclaimer

HPC OTF will be able to trade most of the eligible Non-Equity Financial Products pursuant to MiFID II (cf. Annex I Section C of MiFID II) in the scope of its OTF, and particularly Equity derivatives, Interest Rate derivatives, Bonds and Commodity derivatives.

Specific Derivatives instruments in the scope of MiFID II Trading obligation, and though mandatory tradable on a trading venue, will be reachable through our OTF Platform (i.e. such as some IRS, mandatory clearable derivatives under EMIR Regulation).

The extensive list of Financial Products eligible to trading on HPC OTF is comprised in the OTF General Rulebook.

This Products Instruction should be read in relation to the General Rulebook and describes the general provisions to give main execution principles on Instruments asset classes that would be listed on the OTF.

However, HPC SA has the discretion to add, remove or suspend a specific Non-Equity eligible instruments from the platform and this Products Instruction may evolve consequently.

The list of Financial Products tradable on the HPC OTF Platform will be publicly disclosed through OTCex Group – HPC website and any modifications of this list will be sent to the OTF Clients on a continuous basis.



4. OTF Interest Rate derivatives activity¹

4.1. List of Interest Rate derivatives eligible to the OTF

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

DESKS	Instruments in scope
DESK Interest Rate Swaps	IRS, OIS, FRA
DESK Interest Rate Options	Other Interest Rate Derivative (CMS Spread, CMS Swaps, FRA CMS)

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

Clearable swaps that are mandatory tradable on a Trading venue will be reachable through our OTF Platform; hence, HPC SA enables its OTF Clients to fulfil their Trading obligation requirements pursuant to MiFID II.

4.2. Potential exceptions

The Operator observes that other financial instruments than mandatory clearable ones may be subject to Trading Obligation due to the ESMA's Venue Test in the near future. The Operator acknowledges that the above-mentioned list may evolve depending on new regulatory provisions and/or business practices.

Without any prejudice to the above-mentioned list, the OTF Interest Rate Derivatives Broker might redirect a deal based on non-eligible financial derivatives (i.e. financial instruments not included in the list above) toward the OTF in case of specific client's instruction.

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

On the contrary, the OTF Interest Rate Derivatives Broker might not be able to deal with unusual financial instruments orders. 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 Rulebook, the OTF Interest Rate Derivatives Broker is authorized to exercise its discretionary right not to place an order on the OTF.

In this circumstance the client would be informed of the "out of the OTF dealing process".

4.3. Trading days

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

¹ HPC OTF activities related to Swaptions are covered in a specific section of this Instruction (see Section 5).



4.4. Trading Protocol used for Transactions on Interest Rate Derivatives

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

4.5. Confirmation of execution

Once the OTF Interest Rate Derivatives Broker has found counterparties and matched order characteristics, the execution is pre-confirmed by voice or by Bloomberg message to counterparties of each legs of the transaction.

Once a trade is executed on the OTF Platform by the OTF Interest Rate Derivatives Broker, a MarkitWire trade confirmation is generated and sent electronically to counterparties (if the instrument is not supported by MarkitWire or if the Client has no access to MarkitWire, a confirmation email will be sent to counterparties).

4.6. Reconciliation

The counterparties receive and validate electronically the trade confirmation into MarkitWire. (if the instrument is not supported by MarkitWire or if the Client has no access to MarkitWire, the trade confirmation will be received by email).

The electronic trade confirmation is then automatically (through a vortex) registered into the OTF booking system (SPHERES).

Ultimately, the OTF booking system allows transaction reporting in accordance with regulatory requirements.



5. OTF Swaptions activity

5.1. List of financial derivatives eligible to the OTF

The OTF Swaptions Broker will be engaged in trading financial derivatives listed below.

DESKS	Instruments in scope
DESK Interest Rate Options	Swaptions,

5.2. Potential exceptions

Without any prejudice to the above-mentioned list, the OTF Swaptions Broker might redirect a deal based on non-eligible financial derivatives (i. e. financial instruments not included in the list above) toward the OTF in case of specific client's instruction.

In such a case, the client will be subject to the rules set up by this document.

On the contrary, the OTF Swaptions Broker might not be able to deal with unusual financial instruments orders. This situation may arise for technical purposes and/or when good matching conditions are not provided by the OTF.

As mentioned in the General Rulebook, the OTF Swaptions Broker is authorized to exercise its discretionary right not to place an order on the OTF.

In this circumstance the client would then be informed of the "out of the OTF dealing process".

5.3. Trading days

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

5.4. Trading Protocol used for Transactions on Swaptions.

Swaptions transactions on HPC OTF will always be Name Give Up transactions and be traded through the Hybrid protocol or the Electronic protocol described in the General Rulebook.

5.5. Confirmation of execution

Once the OTF Swaptions Broker has found counterparties and matched order's characteristics or when orders have been matched electronically in the OTF, the execution is pre-confirmed by voice or by Bloomberg message to counterparties of each legs of the transaction.

Once a trade is executed on the OTF Platform by the OTF Swaptions Broker, a MarkitWire trade confirmation is generated and sent electronically to counterparties (if the instrument is not supported by MarkitWire, a confirmation email will be sent to counterparties).

5.6. Reconciliation

The counterparties receive and validate electronically the trade confirmation into MarkitWire (if the instrument is not supported by MarkitWire or if the Client has no access to MarkitWire, the trade confirmation will be received by email).

The electronic trade confirmation is then automatically (through a vortex) registered into the OTF booking system (SPHERES).



Ultimately, the OTF booking system allows transaction reporting in accordance with regulatory requirements.

6. OTF Equity derivatives activity

6.1. List of Equity derivatives eligible to the OTF

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

DESKS	Instruments in scope (1)
DESK Equity Derivative Europe and DESK Emerging	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

(1) Equity Derivatives traded on the OTF are not listed. When the Equity Derivative traded on the OTF has a cash equity hedge, the hedged will not be traded on the OTF in any case.

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

6.2. Potential exceptions

Without any prejudice to the above-mentioned list, the OTF Equity Derivatives Broker might redirect a deal based on non-eligible financial derivatives (i.e. financial instruments not included in the list above) toward the OTF in case of specific client's instruction.

In such a case, the client will be subject to rules set up by this document.

On the contrary, the OTF Equity Derivatives Broker might not be able to deal with unusual financial instruments based orders. 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 Rulebook, the OTF Equity Derivatives Broker is authorized to exercise its discretionary right not to place an order on the OTF.

In this circumstance the client would then be informed of the "out of the OTF dealing process".

6.3. Trading days

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



6.4. Trading Protocol used for Transactions on Interest Rate Derivatives

On HPC 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 Equity Derivatives Broker has found counterparties and matched order characteristics, the execution is pre-confirmed by voice or by Brokerhub or by Bloomberg message to counterparties of each legs of the transaction.

Once a trade is executed on the OTF Platform by the OTF Equity Derivatives Broker, a Brokerhub trade confirmation is generated and sent electronically to counterparties (if the instrument is not supported by Brokerhub, a confirmation email will be sent to counterparties).

6.6. Reconciliation

The counterparties receive and validate electronically the trade confirmation into Brokerhub

The electronic trade confirmation is then automatically (through a vortex) registered into the OTF booking system (SPHERES).

Ultimately, the OTF booking system allows transaction reporting in accordance with regulatory requirements.



7. OTF Bonds activity

7.1. List of Bonds eligible to the OTF

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

DESKS	Instruments
Desk Govies	Government bonds
Desk Refinancement / Credit	Covered bonds Corporate bonds Sovereign bonds (SSC) Other bonds (Negociable Debt Securities, High Yields)

Hence, the list of Bonds eligible to HPC SA OTF is not exhaustive and HPC SA has the discretion to remove or add new Bonds types in its list of OTF eligible Products following the publication rules stated in Chapter 3 of this Instruction.

Any other Bonds asset class products may be added by The Operator from time to time.

7.2. Potential exceptions

Without any prejudice to the above-mentioned list, the OTF Bonds Broker might redirect a deal based on non-eligible financial instruments (i.e. financial instruments not included in the list above) toward the OTF in case of specific client's instruction.

In such a case, the client will be subject to rules set up by this document.

On the contrary, the OTF Bonds Broker might not be able to deal with unusual financial instruments based orders. This situation may arise for technical purposes and/or when good matching conditions are not provided by the OTF.

As mentioned in the General Rulebook, the OTF Bonds Broker is authorized to exercise its discretionary right not to place an order into the OTF.

In this circumstance the Client would then be informed of the "out of OTF dealing process".

7.3. Trading days

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

7.4. Trading Protocol used for Transactions on bonds.

Transactions on Bonds will always be Matched Principal Transactions unless otherwise requested by the client. Transactions on Bonds are traded through the Voice protocol described in the General Rulebook.

7.5. Confirmation of execution

Once the OTF Bonds Broker has found counterparties and matched order characteristics, the execution is pre-confirmed by voice or by Bloomberg message.

Once a trade is executed on the OTF Platform, a VCON ticket is generated and sent electronically to the counterparties.



7.6. Reconciliation

The electronic trade confirmation is then automatically (through a vortex) registered into the OTF booking system (SPHERES).

Then the OTF Back Office sends Trade instructions to the custodian and the final confirmations to the Counterparties' Back Office.

Ultimately, the OTF booking system allows transaction reporting in accordance with regulatory requirements.



8. OTF Commodities Derivatives Activities

8.1. List of financial instruments eligible to the OTF

The following product types shall be eligible for admission to and capable of being traded on the OTF:

DESKS	Instruments
Desk Gaz Plain	Wholesale Energy Contracts with physical delivery (1)

- (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 HPC 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 Broker has found counterparties and matched order characteristics, the execution is pre-confirmed by voice 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:	17-mai-2017 04:22:41 (GMT +2 hrs)		
Original Trade Date:	17-mai-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 21-mai-2018 through 21-mai-2019			

FIXED AMOUNTS:

Fixed Rate Payer:	J.P. Morgan Securities plc		
Notional Amount:	EUR 150 000 000		
Payment Frequency:	Annually		
Effective Date:	21-mai-2018	Eff Date Adjustment:	None
Termination Date:	21-mai-2019	Term Date Adjustment:	Modified Following
		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:	Modified Following		
Calc Period Business Days:	TARGET		
Payment Dates Adjustment:	Modified Following		
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:	21-mai-2018	Eff Date Adjustment:	None
Termination Date:	21-mai-2019	Term Date Adjustment:	Modified Following
		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:	Modified Following		
Calc Period Business Days:	TARGET		
Payment Dates Adjustment:	Modified Following		
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
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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:	InterestRate
Product ID:	InterestRate:IRSwap:OIS
Price:	-0.00218 (Percentage)
Jurisdiction:	DoddFrank
Regulator Type:	BroadBased
UTI/USI Issuer:	1030244641
UTI/USI:	MARKITWIRE0000000000000079964880
Obligatory Reporting:	Yes
Reporting Counterparty:	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:	17-mai-2017 04:21:31 (GMT +2 hrs)
Execution Venue:	OffFacility
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 - 17-mai-2017 04:22:41	By (The Operator)
Pickup - 17-mai-2017 04:22:44	By (JPMC)
Pickup - 17-mai-2017 05:41:56	By (NOMU)
Accepted - 17-mai-2017 05:42:02	By (NOMU)
Accepted - 17-mai-2017 05:54:36	By (JPMC)
Done - 17-mai-2017 05:54:38	From (JPMC) to (NOMU)
Released - 17-mai-2017 05:54:45	By (NOMU)
Released - 17-mai-2017 05:54:55	By (JPMC)

MarkitSERV MarkitWire Stylesheet v100.254749

