

BlueBay Asset Management LLP

*RTS 28 Top 5 Execution Venue Report: Securities Financing Transactions (SFTs)
(year ending 31st December 2017)*

April 2018

Class of Instrument	Equities - Shares & Depositary Receipts	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Debt instruments - Bonds	
Notification if <1 average trade per business day in the previous year	N	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Citigroup Global Markets Ltd XKZZ2JZF41MRHTR1V493	29.42%	20.22%
BNP Paribas SA London ROMUWSFPU8MPRO8K5P83	20.46%	9.18%
ING Bank NV 3TK20IVIUJ8J3ZU0QE75	13.13%	13.17%
HSBC Bank Plc MP6I5ZYZBEU3UXPYFY54	9.65%	7.17%
Nomura Bank International Plc DGQCSV2PHVF7I2743539	6.17%	10.98%

Class of Instrument	Debt instruments - money market instruments	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Interest rate derivatives - Futures and options admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Interest rate derivatives - Swaps, forwards and other interest rate derivatives	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Credit derivatives - Futures and options admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Credit derivatives - Other credit derivatives	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Currency derivatives - Futures and options admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Currency derivatives - Swaps, forwards, and other currency derivatives	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Structured finance instruments	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Equity Derivatives - Options and Futures admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Equity Derivatives - Swaps and other equity derivatives	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument			Securitized Derivatives - Warrants and Certificate Derivatives		
Notification if <1 average trade per business day in the previous year			Y		
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class			

Class of Instrument	Securitized Derivatives - Other securitized derivatives	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Commodities derivatives and emission allowances Derivatives - Options and Futures admitted to trading on a trading venue

Class of Instrument

Notification if <1 average trade per business day in the previous year

Y

Top 5 Venues ranked in terms of volume (descending order)

Proportion of volume executed as a percentage of total in that class

Proportion of orders executed as percentage of total in that class

Class of Instrument	Commodities derivatives and emission allowances Derivatives - Other commodities derivatives and emission allowances derivatives	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Contracts for difference	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Exchange traded products (Exchange traded funds, exchange traded notes and exchange traded commodities)	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Emission allowances	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

Class of Instrument	Other instruments	
Notification if <1 average trade per business day in the previous year	Y	
Top 5 Venues ranked in terms of volume (descending order)	Proportion of volume executed as a percentage of total in that class	Proportion of orders executed as percentage of total in that class

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