

RTS 28 - Fixed Income (excluding Structured Rates)

The types of Fixed Income products traded by us encompass cash bonds (including Government, Corporate, Supra-Sovereign, and inflation-linked), vanilla OTC derivatives (including interest rate swaps, cross-currency swaps, basis swaps, asset swaps, inflation swaps, Asset-Backed Securities (“ABS”), Residential Mortgage-Backed Securities (“RMBS”), and Collateralized Loan Obligations (“CLO”)), Convertible Bonds, and Loans.

In respect of the period from 01 January 2017 to 31 December 2017 we have concluded that the reporting duty under RTS 28 does not apply. This is in accordance with the rationale outlined in Annex 2.1 of the Information on the RBCCM Europe Best Execution Policy.¹

¹ Available at <https://www.rbccm.com/assets/rbccm/docs/legal/information-on-the-rbccm-best-execution-policy.pdf>.