

RTS 28 - Securities Financing Transactions (“SFT”)

The types of Securities Financing Transactions (“SFT”) traded by us include cash bonds (including Government, Corporate, Supra-Sovereign and Agency, Asset-Backed Securities (“ABS”), Residential Mortgage-Backed Securities (“RMBS”) and Collateralized Loan Obligations (“CLOs”)) and equities instruments (including Common Stock, American Depositary Receipts (“ADRs”), Global Depositary Receipts (“GDRs”), Exchange Traded Funds (“ETFs”), and Master Limited Partnerships (“MLPs”)).

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 2.6 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>.