

**TwentyFour Asset Management LLP**  
**RTS 28 Quantitative Report for the period ending 31 March 2021**

Class of Instrument	Debt Instruments				
Notification if <1 average trade per business day in the previous year	No				
Top five execution venues ranked in terms of trading volumes	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Morgan Stanley & Co International PLC (4PQUHN3JPFQFN3BB653)	12.71%	6.61%	55.14%	44.86%	0.18%
Citigroup Global Markets Ltd (XKZZ2JZF41MRHTR1V493)	7.49%	8.83%	67.92%	32.08%	0.07%
Barclays Bank PLC (G5GSEF7VJP5I7OUK5573)	7.41%	7.53%	62.14%	37.86%	0.00%
Goldman Sachs International (W22LROWP2IHZNBB6K528)	6.79%	8.39%	65.11%	34.89%	0.21%
BNP Paribas SA (ROMUWSFPU8MPRO8K5P83)	5.96%	5.16%	53.96%	46.04%	0.00%

Class of Instrument	Currency Derivatives				
Notification if <1 average trade per business day in the previous year	No				
Top five execution venues ranked in terms of trading volumes	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
RBC Investor Services Bank S.A. (549300IVXKQHV607PY61)	38.69%	20.20%	50.00%	50.00%	0.00%
The Northern Trust Company (6PTKHDJ8HDUF78PFWH30)	30.18%	29.71%	50.00%	50.00%	0.00%
State Street Bank and Trust Company (571474TGEMMWANRLN572)	14.94%	16.61%	50.00%	50.00%	0.00%
BNP Paribas Securities Services (549300WCGB70D06XZS54)	7.28%	10.13%	50.00%	50.00%	0.00%
JPMorgan Chase Bank, National Association (7H6GLXDRUGQFU57RNE97)	2.71%	6.80%	50.00%	50.00%	0.00%

Class of Instrument	Exchange Traded Products				
Notification if <1 average trade per business day in the previous year	Yes				
Top five execution venues ranked in terms of trading volumes	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
Numis Securities Ltd (213800P3F4RT97WDSX47)	100.00%	100.00%	50.00%	50.00%	0.00%

Class of Instrument	Structured Finance Instruments				
Notification if <1 average trade per business day in the previous year	Yes				
Top five execution venues ranked in terms of trading volumes	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
BNP Paribas (R0MUWSFPU8MPRO8K5P83)	69.30%	62.50%	0.00%	100.00%	0.00%
JP Morgan Securities PLC (K6Q0W1PS1L1O4IQL9C32)	30.70%	37.50%	0.00%	100.00%	0.00%

Class of Instrument	Other Instruments				
Notification if <1 average trade per business day in the previous year	Yes				
Top five execution venues ranked in terms of trading volumes	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders
CACEIS Bank SA (96950023SCR9X9F3L662)	100.00%	100.00%	95.24%	4.76%	0.00%