



**Thames River Capital LLP**

**RTS 28 Statement**

**01 January 2017 - 31 December 2017**

## RTS28 Statement

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<b>ENTITY</b>	Thames River Capital LLP				
<b>LEI</b>	213800WJ6E2A1A6XG215				
<b>Class of Instrument</b>	1. Equities				
Notification if < 1 average trade per business day in the previous year	N				
<b>Top five execution venues ranked in terms of trading volumes (descending order)</b>	<b>Proportion of volume traded as a percentage of total in that class</b>	<b>Proportion of orders executed as percentage of total in that class</b>	<b>Percentage of passive orders</b>	<b>Percentage of aggressive orders</b>	<b>Percentage of directed orders</b>
Merrill Lynch International LEI: GGDZP1UYGU9STUHRDP48	25.2	58.5	0	0	0
Bloomberg Tradebook Europe Ltd LEI: 5493002FO2Q9EGLQ2416	17.3	20.4	0	0	0
Kempen & Co NV LEI: 2O302V7616D3HTVSXO60	12.5	4.2	0	0	0
UBS Limited LEI: REYPIEJN7XZHSUI0N355	8.3	2.7	0	0	0
ABG Sundal Collier ASA LEI: 2138005DRCU66B8BNY04	7.8	3.3	0	0	0

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Class of Instrument	4. Debt Instruments / Bonds				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	5. Debt Instruments / Money market instruments				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
Natixis SA LEI: KX1WK48MPD4Y2NCUIZ63	41.3	31.8	0	0	0
Merrill Lynch International LEI: GGDZP1UYGU9STUHRDP48	40.6	31.8	0	0	0
Lloyds Bank PLC LEI: H7FNTJ4851HG0EXQ1Z70	14.5	4.5	0	0	0
Citigroup Global Markets Ltd LEI: XKZZ2JZF41MRHTR1V493	3.7	31.8	0	0	0

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Class of Instrument	6. Interest rate derivatives / futures & options				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	7. Interest rate derivatives / Swaps, forwards and other currency derivatives				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0

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Class of Instrument	8. Credit derivatives / Futures & Options				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	9. Credit derivatives / Other credit derivatives				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0

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Class of Instrument	10. Currency derivatives / Futures & Options				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	11. Currency derivatives / Swaps, forwards and other currency derivatives				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
BMO Asset Management Limited LEI: 213800QTJCQIMJF3IA71	63.3	60.5	0	0	0
BNP Paribas SA LEI: R0MUWSFPU8MPRO8K5P83	15.5	11.6	0	0	0
State Street LEI: TBA	13.3	7.8	0	0	0
BNP Paribas SA LEI: TBA	7.9	20.2	0	0	0

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Class of Instrument	12. Structured finance instruments				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	13. Equity derivatives / Futures & Options				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0

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Class of Instrument	14. Equity derivatives / Swaps and other equity derivatives				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	15. Securitised Derivatives / Warrants & certificate derivatives				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0



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Class of Instrument	16. Securitised Derivatives / Other securitised derivatives				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	17. Commodity derivatives / Futures & Options				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0

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Class of Instrument	18. Commodity derivatives / Other commodity derivatives				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	19. Contracts for Difference				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
Goldman Sachs International LEI: W22LROWP2IHZNBB6K528	56.2	41.1	0	0	0
Merrill Lynch International LEI: GGDZP1UYGU9STUHRDP48	19.1	44.0	0	0	0
Bloomberg Tradebook Europe Ltd LEI: 5493002FO2Q9EGLQ2416	12.7	9.5	0	0	0
Exane Ltd LEI: 213800SH9MTNZQJKP526	3.0	0.8	0	0	0
Kempen & Co NV LEI: 2O302V7616D3HTVSO60	2.1	1.0	0	0	0

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Class of Instrument	20. Exchange traded products				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
Goldman Sachs International LEI: W22LROWP2IHZNBB6K528	28.6	43.3	0	0	0
Merrill Lynch International LEI: GGDZP1UYGU9STUHRDP48	16.4	24.9	0	0	0
Bloomberg Tradebook Europe Ltd LEI: 5493002FO2Q9EGLQ2416	12.5	11.8	0	0	0
Kempen & Co NV LEI: 2O302V7616D3HTVSXO60	9.3	2.5	0	0	0
Stifel Nicolaus Europe Ltd LEI: 213800BVEFNZ8UYPKL03	4.7	1.0	0	0	0

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Class of Instrument	21. Emissions Allowances				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
	0	0	0	0	0
Class of Instrument	22. Other instruments				
Notification if < 1 average trade per business day in the previous year	N				
Top five execution venues ranked in terms of trading volumes (descending order)	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
BMO Asset Management Limited LEI: 213800QTJCQIMJF3IA71	100	100	0	0	0

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### Notes

2017 data is not classified as Passive / Aggressive

### Disclosure statements in support of the above

<b>1. Execution Factors</b>	The availability of liquidity across a number of different venues and price discovery means that we place the highest importance on price and then costs associated with execution. Where the asset types are less liquid or structured, then speed and likelihood of execution increase in importance. The factors we consider are: price, costs, speed, likelihood of execution, size, counterparty risk.
<b>2. Affiliations and conflicts of interest</b>	N/A - no trades with conflicted parties
<b>3. Specific financial arrangements with execution venues</b>	None
<b>4. Changes in venue usage</b>	N/A for this period as no changes to the list of execution venues published in our Order Execution Policy
<b>5. Execution factors specific to customer types</b>	For Professional clients only
<b>6. Situations where price and cost were not the primary execution factors</b>	Detailed in (1)
<b>7. If and how the firm utilized data from RTS 27 reports</b>	N/A - RTS27 data not available at time of report
<b>8. If and how the firm utilized a CTP when making execution decisions</b>	N/A - no consolidated tape at present