

TRIUM CAPITAL LLP

TRIUM UCITS FUNDS

RTS 28 REPORTING 1ST JANUARY – 31ST DECEMBER 2019

Class of Instrument		Equity – Liquidity Bands 1 and 2		
Notification if < 1 trade per day		Y		
Name	LEI	% Volume	% Orders	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	100.00%	100.00%	

Class of Instrument		Equity – Liquidity Bands 3 and 4		
Notification if < 1 trade per day		N		
Name	LEI	% Volume	% Orders	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	93.87%	94.59%	
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	6.13%	5.41%	

Class of Instrument		Equity – Liquidity Bands 5 and 6		
Notification if < 1 trade per day		N		
Name	LEI	% Volume	% Orders	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	91.21 %	87.12%	
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	8.79%	12.88%	

Class of Instrument		Money Markets Instruments		
Notification if < 1 trade per day		Y		
Name	LEI	% Volume	% Orders	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	100.00%	100.00%	

Class of Instrument		Interest Rate Derivatives – Futures and Options		
Notification if < 1 trade per day		Y		
Name	LEI	% Volume	% Orders	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	100.00%	100.00%	

Class of Instrument		Interest Rate Derivatives – Swaps, Forwards and Other	
Notification if < 1 trade per day		Y	
Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	100.00%	100.00%

Class of Instrument		Currency Derivatives – Futures and Options	
Notification if < 1 trade per day		Y	
Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	100.00%	100.00%

Class of Instrument		Currency Derivatives – Swaps, Forwards and Other	
Notification if < 1 trade per day		N	
Name	LEI	% Volume	% Orders
The Northern Trust Company	6PTKHDJ8HDUF78PFWH30	81.42%	90.74%
Societe Generale Newedge UK Limited	0IKLU6X1B10WK7X42C15	11.18%	4.36%
Standard Chartered Bank	RILFO74KP1CM8P6PCT96	3.29%	1.63%
UBS AG	BFM8T61CT2L1QCEMIK50	2.11%	1.27%
Societe Generale	O2RNE8IBXP4R0TD8PU41	1.93%	0.73%

Class of Instrument		Equity Derivatives – Futures and Options	
Notification if < 1 trade per day		N	
Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	99.12%	98.06%
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	0.83%	1.43%
Mariana UFP LLP	213800YRA1J9QFBMU217	0.05%	0.52%

Class of Instrument	Contracts for Difference		
Notification if < 1 trade per day	N		
Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	94.24%	97.46%
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	3.99%	2.03%
XConnect Trading Limited	2138008NIL42YTU4S857	1.66%	0.48%
Makor Securities London LTD	549300IQTYC8XXQ6C338	0.10%	0.02%
RBC Europe Limited	TXDSU46SXBWIGJ8G8E98	0.01%	0.00%

N.B. 100% of orders in the reporting period were passive.

Article 2 Definitions

- (a) 'Passive order' means an order entered into the order book that provided liquidity;
- (b) 'Aggressive order' means an order entered into the order book that took liquidity;
- (c) 'Directed order' means an order where a specific execution venue was specified by the client prior to the execution of the order.

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