CIM Investment Management Ltd - RTS 28 Quantitative Disclosure Financial Year 2017

	Equities (Shares) - Ti	ck Size liquidity bands	5 and 6 (from 2000	trades per day)	
Ni-Atti-ation of at account to the contract of	N				
Notification if <1 average trade per business day in the previous year	Proportion of	Proportion of			
	· ·	orders executed as			
Top five execution venues ranked in terms of trading volumes			Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
Indonesia Stock Exchange (XIDX)	81%	68%	100%	0%	0
Hong Kong Exchanges and Clearing Ltd (XHKG)	9%	21%	100%	0%	0
Moscow Exchange (MISX)	4%	4%	100%	0%	0
National Stock Exchange of India (XNSE)	2%	2%	100%	0%	0
Taiwan Stock Exchange (XTAI)	1%	2%	100%	0%	0
Class of Instrument	Equities (Shares) - Ti	ck Size liquidity bands	3 and 4 (from 80 to	1999 trades per day)	
Notification if <1 average trade per business day in the previous year	N				
Notification if <1 average trade per business day in the previous year	Proportion of	Proportion of			
	· ·	orders executed as			
Top five execution venues ranked in terms of trading volumes			Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
Indonesia Stock Exchange (XIDX)	40%	40%	100%	0%	0
Hong Kong Exchanges and Clearing Ltd (XHKG)	30%	36%	100%	0%	0
Singapore Exchange (XSES)	9%	6%	100%	0%	0
Taiwan Stock Exchange (XTAI)	6%	3%	100%	0%	0
Ho Chi Minh Stock Exchange (XTAI)	3%	3% 4%	100%	0%	0
THE CHI MILLI SCOCK EXCHAIRE (NOTE)	1 370	4%	100%	U%	
Class of Instrument	Equities (Shares) - Ti	ck Size liquidity bands	1 and 2 (from 0 to 7	9 trades per day)	
Notification if <1 average trade per business day in the previous year	N				
, , , , , , , , , , , , , , , , , , , ,	Proportion of	Proportion of			
	·	orders executed as			
Top five execution venues ranked in terms of trading volumes		percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
Hong Kong Exchanges and Clearing Ltd (XHKG)	46%	39%	100%	0%	0
Singapore Exchange (XSES)	24%	18%	100%	0%	0
New Zealand Exchange Ltd (XNZE)	10%	4%	100%	0%	0
Indonesia Stock Exchange (XIDX)	10%	31%	100%	0%	0
Colombo Stock Exchange (XCOL)	3%	2%	100%	0%	0
	. 570	. 270	100/0	370	
Class of Instrument	Debt Instruments - B	Sonds			
	N/A				
Notification if <1 average trade per business day in the previous year	N/A				
	Proportion of	Proportion of			
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
Class of Instrument	Debt Instruments - N	Noney Market Instrur	nents		
	Debt Instruments - N	Лопеу Market Instrur	nents		
Class of Instrument Notification if <1 average trade per business day in the previous year	N/A		nents		
	N/A Proportion of	Proportion of	nents		
Notification if <1 average trade per business day in the previous year	N/A Proportion of volume traded as a	Proportion of orders executed as		Descentage of	Descentage of
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	Percentage of	Percentage of	Percentage of
Notification if <1 average trade per business day in the previous year	N/A Proportion of volume traded as a	Proportion of orders executed as		Percentage of aggressive orders	Percentage of directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	Percentage of	•	_
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	Percentage of	•	_
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	Percentage of	•	_
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order)	N/A 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	aggressive orders	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total	Percentage of passive orders	aggressive orders	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order)	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derivat N/A	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	aggressive orders	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) Class of Instrument	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derival N/A Proportion of	Proportion of orders executed as percentage of total in that class	Percentage of passive orders	aggressive orders	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) Class of Instrument Notification if <1 average trade per business day in the previous year	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derival N/A Proportion of volume traded as a	Proportion of orders executed as percentage of total in that class in the class ives - Futures & Option	Percentage of passive orders	aggressive orders	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) Class of Instrument Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derival N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total in that class cives - Futures & Option Proportion of orders executed as percentage of total	Percentage of passive orders ons admitted to tradic	aggressive orders ng on a trading venue	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) Class of Instrument Notification if <1 average trade per business day in the previous year	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derival N/A Proportion of volume traded as a	Proportion of orders executed as percentage of total in that class in the class ives - Futures & Option	Percentage of passive orders	aggressive orders	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) Class of Instrument Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derival N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total in that class cives - Futures & Option Proportion of orders executed as percentage of total	Percentage of passive orders ons admitted to tradic	aggressive orders ng on a trading venue	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) Class of Instrument Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derival N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total in that class cives - Futures & Option Proportion of orders executed as percentage of total	Percentage of passive orders ons admitted to tradic	aggressive orders ng on a trading venue	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) Class of Instrument Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derival N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total in that class cives - Futures & Option Proportion of orders executed as percentage of total	Percentage of passive orders ons admitted to tradic	aggressive orders ng on a trading venue	directed orders
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order) Class of Instrument Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total in that class Interest Rate Derival N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total in that class cives - Futures & Option Proportion of orders executed as percentage of total	Percentage of passive orders ons admitted to tradic	aggressive orders ng on a trading venue	directed orders

Notification if <1 average trade per business day in the previous year	N/A					
Notification if <1 average trade per business day in the previous year	Proportion of	Proportion of				
	volume traded as a	orders executed as				
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of	
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders	
(descending order)	m enac class	m that class	passive orders	agg. cosive oracis	an edica oracio	
Class of Instrument	Credit Derivatives - F	Futures & Options ad	mitted to trading on a	trading venue		
	N/A					
Notification if <1 average trade per business day in the previous year		Proportion of				
	Proportion of volume traded as a	orders executed as				
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of	
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders	
(descending order)	in that class	in that class	pubblic or delb	agg. cosive or acro	an edica oracis	
Class of Instrument	Credit Derivatives - 0	Other Credit Derivativ	es			
	N/A					
Notification if <1 average trade per business day in the previous year	· ·	I	T	Т	Т	
	Proportion of	Proportion of				
Top five execution venues ranked in terms of trading values	volume traded as a	orders executed as percentage of total	Porcontago of	Parcantage of	Percentage of	
Top five execution venues ranked in terms of trading volumes (descending order)	percentage of total in that class	in that class	Percentage of passive orders	Percentage of aggressive orders	directed orders	
racocciaing oraci)	iii tiiat Class	in that Class	passive oruers	appressive orders	an cereu orders	
	-	•	•		•	
Class of Instrument	Currency Derivatives	s - Futures & Options	admitted to trading o	n a trading venue		
	N/A					
Notification if <1 average trade per business day in the previous year	14/7					
	Proportion of	Proportion of				
	volume traded as a	orders executed as				
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of	
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders	
	 					
	<u> </u>					
Class of Instrument	Currency Derivative	s - Swans forwards &	other currency deriva	atives		
alass of moraliteme		5 5 11 aps) 101 11 ar as a	other durrency derive			
Notification if <1 average trade per business day in the previous year	Υ					
, , ,	Proportion of	Proportion of				
	volume traded as a	orders executed as				
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of	
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders	
отс	100%	100%	100%	0%	0%	
						
	Ì					
	1			•		
Class of Instrument	Structured Einens-	netrumente				
Class of Instrument	Structured Finance I	nstruments				
	N/A	nstruments				
Class of Instrument Notification if <1 average trade per business day in the previous year	N/A					
	N/A Proportion of	Proportion of				
	N/A		Percentage of	Percentage of	Percentage of	
Notification if <1 average trade per business day in the previous year	N/A Proportion of volume traded as a	Proportion of orders executed as	Percentage of passive orders	Percentage of aggressive orders	Percentage of directed orders	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	-	-	_	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	-	-	_	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	-	-	_	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	-	-	_	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	-	-	_	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order)	N/A Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	passive orders	aggressive orders	_	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes	N/A Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class	-	aggressive orders	_	
Notification if <1 average trade per business day in the previous year Top five execution venues ranked in terms of trading volumes (descending order)	N/A Proportion of volume traded as a percentage of total in that class Equity Derivatives - 0	Proportion of orders executed as percentage of total in that class	passive orders	aggressive orders	_	

	Proportion of	Proportion of			
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
	Eit Diti	C 0 -4h	alauti iaati iaa		
Class of Instrument	Equity Derivatives - :	Swaps & other equity	derivatives		
Notification if <1 average trade per business day in the previous year		I	T	T	T
	Proportion of	Proportion of			
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
	1	<u> </u>	<u> </u>	<u> </u>	<u> </u>
Class of Instrument	Securitized Derivativ	res - Warrants & Certi	ficate Derivates		
and an					
Notification if <1 average trade per business day in the previous year	Υ				
The second secon	Proportion of	Proportion of			
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
OTC	100%	100%	100%	0%	
	100/0	15376	10070	370	370
	11		l .	Į.	
Class of Instrument	Securitized Derivativ	es - Other securitized	l derivates		
Notification if <1 average trade per business day in the previous year	N/A				
	Proportion of	Proportion of			
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
		•	•	•	
Class of Instrument	Commodities Deriva	tives & Emission allow	wance derivatives - O	ptions & Futures	
	N/A				
Notification if <1 average trade per business day in the previous year		1	T	T	1
	Proportion of	Proportion of	_		
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
1					
	<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
	T .				
Class of Instrument	Commodities Deriva	tives & Emission allov	wance derivatives - Of	ther	
	N/A				
Notification if <1 average trade per business day in the previous year		I	ı	ī	1
	Proportion of	Proportion of			
	volume traded as a	orders executed as		_	_
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
	-				
					
		l			l
Class of the showing and	C ::				
Class of Instrument	Contracts for Differe	ence			
New Street Control of the Control of	N/A				
Notification if <1 average trade per business day in the previous year	1				
	1				

Top five execution venues ranked in terms of trading volumes	Proportion of volume traded as a percentage of total	Proportion of orders executed as percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
-			•		
Class of Instrument	Exchange traded products (ETF's, exchange traded notes & exchange traded commoditie				
Notification if <1 average trade per business day in the previous year	N/A	, ,	•		,
	Proportion of	Proportion of			
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
					_
Class of Instrument	Emission Allowances	5			
Notification if <1 average trade per business day in the previous year	N/Δ				
<u> </u>	Proportion of	Proportion of			
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders
					_
Class of Instrument	Other Instruments				
Notification if <1 average trade per business day in the previous year	N/A				
	Proportion of	Proportion of			
	volume traded as a	orders executed as			
Top five execution venues ranked in terms of trading volumes	percentage of total	percentage of total	Percentage of	Percentage of	Percentage of
(descending order)	in that class	in that class	passive orders	aggressive orders	directed orders