

Numen Capital LLP RTS28 2020 Report

Class of Instrument**1 Equities - Liquidity Bands 5 and 6**

Yes - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	UBSL	48.94%	26.25%
2	SEAP	23.70%	15.00%
3	BTBK	18.66%	33.75%
4	ALTA	3.21%	15.00%
5	LCMS	1.93%	1.25%

96.45% 91.25%

2 Equities - Liquidity Bands 3 and 4

Yes - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	BTBK	24.15%	17.65%
2	ALTA	22.25%	52.94%
3	UBSL	18.22%	17.65%
4	MSIL	15.30%	2.94%
5	INTE	13.40%	5.88%

93.32% 97.06%

3 Equities - Liquidity Bands 1 and 2

Yes - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	BTBK	42.65%	68.18%
2	UBSL	27.97%	13.64%
3	MSIL	15.30%	4.55%
4	ALTA	14.08%	13.64%
5			

100.00% 100.00%

4 Debt instruments - Bonds

No - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	EQUI	22.68%	28.23%
2	BNPP	14.70%	8.36%
3	JPML	9.41%	6.94%
4	BARC	6.78%	7.10%
5	CITI	5.54%	5.36%

59.12% 55.99%

5 Interest rate derivatives - Futures and options

No - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	UBSL	99.79%	96.64%
2	TRAD	0.21%	3.36%
3			
4			
5			

100.00% 100.00%

6 Interest rate derivatives - Swaps, forwards and other interest rate derivatives

Yes - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1			
2			
3			
4			
5			

0.00% 0.00%

7 Credit derivatives - Other credit derivatives

No - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	BNPP	23.42%	23.25%
2	BARC	21.07%	16.56%
3	GSIL	19.82%	22.29%
4	JPML	12.14%	16.24%
5	DBAG	10.77%	2.23%

87.21% 80.57%

Class of Instrument

8 Currency derivatives - Futures and options

Yes - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	UBSL	100.00%	100.00%
2			
3			
4			
5			
		100.00%	100.00%

9 Currency derivatives - Swaps, forwards and other currency derivatives

No - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	JPML	100.00%	100.00%
2			
3			
4			
5			
		100.00%	100.00%

10 Equity Derivatives - Options and Futures

No - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	UBSL	98.68%	99.12%
2	EXANE	1.09%	0.49%
3	MSIL	0.23%	0.29%
4	EQUI	0.00%	0.10%
5			
		100.00%	100.00%

11 Contracts for difference

No - Less than 1 average trade per day

Rank	Broker	% of Volume	% of Orders
1	UBSL	26.15%	35.80%
2	JPML	12.93%	4.20%
3	BTBK	12.41%	20.00%
4	EQUI	12.33%	13.20%
5	BNPP	6.62%	3.20%
		70.45%	76.40%