



SILVER RIDGE

ASSET MANAGEMENT

RTS 28

2017

SILVER RIDGE ASSET MANAGEMENT UK LLP



CLASS OF INSTRUMENT	COMMODITY DERIVATIVES: FUTURES AND OPTIONS PERMITTED TO TRADING ON A TRADING VENUE				
Notification if <1 average trade per business day in the previous year	Y				
Top 5 venues ranked in terms of volume (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
Citibank N.A. E57ODZWZ7FF32TWEFA76	65%	43%			
JPM Securities LLC ZBUT11V806EZRVTWT807	17%	38%			
JB Drax Honore (UK) Limited 549300WYFIFDMB6POR04	12%	8%			
Citigroup Global Markets Limited XKZZ2JZF41MRHTR1V493	6%	10%			
CLASS OF INSTRUMENT	CONTRACT FOR DIFFERENCES				
Notification if <1 average trade per business day in the previous year	Y				
Top 5 venues ranked in terms of volume (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
JPM Securities LLC ZBUT11V806EZRVTWT807	91%	74%			
Merrill Lynch International GGDZP1UYGU9STUHRDP48	9%	26%			

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CLASS OF INSTRUMENT	CREDIT: OTHER CREDIT DERIVATIVES				
Notification if <1 average trade per business day in the previous year	N				
Top 5 venues ranked in terms of volume (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
Citibank N.A. E57ODZWZ7FF32TWEFA76	18%	21%			
Merrill Lynch International GGDZP1UYGU9STUHRDP48	16%	13%			
Goldman Sachs International W22LROWP2IHZNBB6K528	14%	15%			
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	13%	13%			
Barclays Capital Inc. AC28XWWI3WIBK2824319	11%	10%			

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CLASS OF INSTRUMENT	CURRENCY DERIVATIVES: SWAPS FORWARDS AND OTHER CURRENCY DERIVATIVES				
Notification if <1 average trade per business day in the previous year	N				
Top 5 venues ranked in terms of volume (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
Citibank N.A. E57ODZWZ7FF32TWEFA76	55%	76%			
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	29%	11%			
Merrill Lynch International GGDZP1UYGU9STUHRDP48	4%	2%			
Goldman Sachs International W22LROWP2IHZNBB6K528	3%	3%			
UBS AG BFM8T61CT2L1QCEMIK50	3%	2%			

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CLASS OF INSTRUMENT	EQUITY DERIVATIVES: FUTURES AND OPTIONS PERMITTED TO TRADING ON A TRADING VENUE				
Notification if <1 average trade per business day in the previous year	N				
Top 5 venues ranked in terms of volume (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
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	47%	61%			
BGC Brokers L.P. ZWNFQ48RUL8VJZ2AIC12	17%	6%			
Merrill Lynch International GGDZP1UYGU9STUHRDP48	13%	2%			
JB Drax Honore (UK) Limited 549300WYFIFDMB6POR04	10%	8%			
Credit Suisse (UK) Limited 549300GUAMON5OX2OO54	9%	2%			

CLASS OF INSTRUMENT	INTEREST RATE DERIVATIVES: FUTURES AND OPTIONS PERMITTED TO TRADING ON A TRADING VENUE				
Notification if <1 average trade per business day in the previous year	N				
Top 5 venues ranked in terms of volume (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
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	45%	58%			
JB Drax Honore (UK) Limited 549300WYFIFDMB6POR04	33%	18%			
BGC Brokers L.P. ZWNFQ48RUL8VJZ2AIC12	14%	12%			
Citigroup Global Markets Limited XKZZ2JZF41MRHTR1V493	5%	7%			
Citibank N.A. E57ODZWZ7FF32TWEFA76	2%	2%			

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CLASS OF INSTRUMENT	INTEREST RATE DERIVATIVES: SWAPS, FORWARDS AND OTHER INTEREST RATE DERIVATIVES				
Notification if <1 average trade per business day in the previous year	N				
Top 5 venues ranked in terms of volume (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
Citibank N.A. E57ODZWZ7FF32TWEFA76	43%	41%			
Goldman Sachs International W22LROWP2IHZNBB6K528	27%	22%			
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	18%	20%			
Merrill Lynch International GGDZP1UYGU9STUHRDP48	4%	5%			
UBS AG BFM8T61CT2L1QCEMIK50	2%	2%			

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CLASS OF INSTRUMENT	SECURITIES FINANCING TRANSACTIONS				
Notification if <1 average trade per business day in the previous year	Y				
Top 5 venues ranked in terms of volume (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
Credit Suisse International E58DKGMJYYYYJLN8C3868	65%	58%			
Citibank N.A. E57ODZWZ7FF32TWEFA76	21%	27%			
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	13%	15%			
CLASS OF INSTRUMENT	EXCHANGE TRADED PRODUCTS				
Notification if <1 average trade per business day in the previous year	Y				
Top 5 venues ranked in terms of volume (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
Merrill Lynch International GGDZP1UYGU9STUHRDP48	99%	83%			
JP Morgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	1%	17%			