

## **RTS 27**

**Data to be published by Execution Venues on the quality of execution of transactions**

**In accordance with Regulation EU 2017/575**

**I Quarter 2018**

**Dated June 2018**

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Zemblanco Investments Ltd

## 1. Scope of RTS 27 data report

**Zemblanco Investments Ltd** (“the Company”) is authorised and regulated by the Cyprus Securities and Exchange Commission (“CySEC”) as a Cyprus Investment Firm (CIF) to offer Investment and Ancillary Services and Activities. It operates under the Investment Services and Activities and Regulated Markets Law of 2017 L.87(I)/2017, as subsequently amended or replaced from time to time (“the Law”), with CIF license number 277/15.

The Company during the Q1 of 2018 has acted as execution venue for particular amount of its clients orders traded OTC, hence in order to comply with Directive 2014/65/EU and its supplementing Regulation (EU) 2017/575, the Company hereby publishes a quarterly report that contains data of the execution quality (i.e. details about price, costs and likelihood of execution for every individual financial instrument offered) based on the relevant regulatory requirements.

**Directive 2014/65/EU** of the European Parliament on markets in financial instruments and **Regulation (EU) 2017/575** supplementing Directive 2014/65/EU set regulatory technical standards concerning the data to be published by execution venues on the quality of execution of financial instruments.

**Table 1 - identification information to be published as referred to in Article 3(1) – type of execution venue**

| Field                                 | Content to be reported    |  |                      |
|---------------------------------------|---------------------------|--|----------------------|
| <b>Venue</b>                          | Zemblanco Investments Ltd | Legal Entity Identifier (LEI) 21380044MJNCYKRR2X92 |                      |
| <b>Country of Competent Authority</b> | Cyprus                    |  |                      |
| <b>Market Segment</b>                 | N/A                       | XOFF   |                      |
| <b>Date of the trading day</b>        | 2018-02-23                |  |                      |
| <b>Outages</b>                        | Nature N/A                | Number N/A   | Average duration N/A |
| <b>Scheduled Auction</b>              | Nature N/A                | Number N/A   | Average duration N/A |
| <b>Failed Transactions</b>            | 0                         | 0  | 0                    |

**Table 1 - identification information to be published as referred to in Article 3(1) – type of execution venue**

| Field                                 | Content to be reported    |  |                      |
|---------------------------------------|---------------------------|--|----------------------|
| <b>Venue</b>                          | Zemblanco Investments Ltd | Legal Entity Identifier (LEI) 21380044MJNCYKRR2X92 |                      |
| <b>Country of Competent Authority</b> | Cyprus                    |  |                      |
| <b>Market Segment</b>                 | N/A                       | XOFF   |                      |
| <b>Date of the trading day</b>        | 2018-03-13                |  |                      |
| <b>Outages</b>                        | Nature N/A                | Number N/A   | Average duration N/A |
| <b>Scheduled Auction</b>              | Nature N/A                | Number N/A   | Average duration N/A |
| <b>Failed Transactions</b>            | 0                         | 0  | 0                    |

**Table 2 - identification information to be published as referred to in Article 3(2) – type of financial instrument**

| <b>Financial Instrument</b>                 | <b>Name</b>                                 | <b>ISIN</b>  |
|---|---|--------------|
| <b>Debt Instruments/Bond</b>                | Intellect Lending Group Ltd<br>7.0 08/12/22 | XS1332331302 |
| <b>Instrument classification (CFI code)</b> | DBFXF                                       |              |
| <b>Currency</b>                             | EUR   |              |

**Table 3 - price information to be published as referred to in Article 4 point (a)**

| Date of the trading day |            | 2018-02-23   |                      |   |                   |                  |                |              |                  |   |            |       |
|-------------------------|------------|--|----------------------|---|-------------------|------------------|----------------|--------------|------------------|---|------------|-------|
|                         | Size Range | All trades executed within first two minutes after time T                  |                      | First transaction after time T (if no transactions within first two minutes after time T) |                   |                  |                |              |                  |   |            |       |
| Time (T)                |            | Simple average executed price (excluding commissions and accrued interest) | Total value executed | Price   | Time of execution | Transaction size | Trading System | Trading Mode | Trading platform | best bid and offer or suitable reference price at time of execution |            |       |
| 09.30.00                | 1          | N/A  | N/A                  |   |                   |                  |                |              |                  |   |            |       |
|                         | 2          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 3          |  |                      |   |                   |                  |                |              |                  |   |            |       |
| 11.30.00                | 1          |  |                      |   |                   | 102.8            | 13:11          | 930975.00    | OTC              | N/A   | ELECTRONIC | 102.8 |
|                         | 2          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 3          |  |                      |   |                   |                  |                |              |                  |   |            |       |
| 13.30.00                | 1          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 2          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 3          |  |                      |   |                   |                  |                |              |                  |   |            |       |
| 15.30.00                | 1          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 2          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 3          |  |                      |   |                   |                  |                |              |                  |   |            |       |

**Table 3 - price information to be published as referred to in Article 4 point (a)**

| Date of the trading day |            | 2018-03-13   |                      |   |                   |                  |                |              |                  |   |            |       |
|-------------------------|------------|--|----------------------|---|-------------------|------------------|----------------|--------------|------------------|---|------------|-------|
|                         | Size Range | All trades executed within first two minutes after time T                  |                      | First transaction after time T (if no transactions within first two minutes after time T) |                   |                  |                |              |                  |   |            |       |
| Time (T)                |            | Simple average executed price (excluding commissions and accrued interest) | Total value executed | Price   | Time of execution | Transaction size | Trading System | Trading Mode | Trading platform | best bid and offer or suitable reference price at time of execution |            |       |
| 09.30.00                | 1          | N/A  | N/A                  |   |                   |                  |                |              |                  |   |            |       |
|                         | 2          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 3          |  |                      |   |                   |                  |                |              |                  |   |            |       |
| 11.30.00                | 1          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 2          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 3          |  |                      |   |                   |                  |                |              |                  |   |            |       |
| 13.30.00                | 1          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 2          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 3          |  |                      |   |                   |                  |                |              |                  |   |            |       |
| 15.30.00                | 1          |  |                      |   |                   | 103.0            | 15:42          | 1,257,828.61 | OTC              | N/A   | ELECTRONIC | 103.0 |
|                         | 2          |  |                      |   |                   |                  |                |              |                  |   |            |       |
|                         | 3          |  |                      |   |                   |                  |                |              |                  |   |            |       |



**Table 4 - price information to be published as referred to in Article 4 point (b)**

|                                |            |
|--------------------------------|------------|
| <b>Date of the trading day</b> | 2018-02-23 |
|--------------------------------|------------|

|                                |            |
|--------------------------------|------------|
| <b>Date of the trading day</b> | 2018-03-13 |
|--------------------------------|------------|

|                                   |       |
|-----------------------------------|-------|
| SIMPLE AVERAGE TRANSACTION PRICE  | 102.8 |
| VOLUME-WEIGHTED TRANSACTION PRICE | 102.8 |
| HIGHEST EXECUTED PRICE            | N/A   |
| LOWEST EXECUTED PRICE             | N/A   |

|                                   |       |
|-----------------------------------|-------|
| SIMPLE AVERAGE TRANSACTION PRICE  | 103.0 |
| VOLUME-WEIGHTED TRANSACTION PRICE | 103.0 |
| HIGHEST EXECUTED PRICE            | N/A   |
| LOWEST EXECUTED PRICE             | N/A   |

**Table 5 - costs information to be published as referred to in Article 5**

| Information required under Article 5(a) to (d)  | Description  |  |
|---|--|--|
| Link to a website or other source where further information on costs is available   | Sent to the clients via email as a part of client agreement or upon request to potential clients |  |
| Total value of all rebates, discounts, or other payments offered (as % of total traded value during the reporting period) | 0%   | When the company acts as execution venue for its OTC executed trades, it does not offer any kind of monetary or non-monetary payments or rebates to the clients, nor discounts/benefits  |
| Total value of all costs (as a % of total traded value during the reporting period volume)                                | 0,32%  | Components of the cost os the execution that the Company, acting as execution venue, include execution fees according to brokerage agreement with clients, clearing and settlement fees paid to the third parties involved in the execution, as well as currency conversion related fees |

**Table 6 – likelihood of execution information to be published as referred to in Article 6**

|                                |            |
|--------------------------------|------------|
| <b>Date of the trading day</b> | 2018-02-23 |
|--------------------------------|------------|

|  |              |
|--|--------------|
| Number of orders or request for quotes received                        | 2            |
| Number of transactions executed  | 2            |
| Total value of transactions executed                                   | 1,861,950.00 |
| Number of orders or request for quotes received cancelled or withdrawn | 0            |
| Number of orders or request for quotes received modified               | 0            |
| Median transaction size  | 930,975.00   |
| Median size of all orders or requests for quote                        | 930,975.00   |
| Number of designated market makers                                     | 0            |

|                                |            |
|--------------------------------|------------|
| <b>Date of the trading day</b> | 2018-03-13 |
|--------------------------------|------------|

|  |              |
|--|--------------|
| Number of orders or request for quotes received                        | 2            |
| Number of transactions executed  | 2            |
| Total value of transactions executed                                   | 2,515,657.22 |
| Number of orders or request for quotes received cancelled or withdrawn | 0            |
| Number of orders or request for quotes received modified               | 0            |
| Median transaction size  | 1,257,828.61 |
| Median size of all orders or requests for quote                        | 1,257,828.61 |
| Number of designated market makers                                     | 0            |