



## POSIT MARKET PARAMETERS

Effective Date: 3 August 2010

This document should be read in conjunction with the POSIT Rules. A copy of the POSIT Rules is available on ITG's website, [www.itg.com](http://www.itg.com).

1. Securities in the POSIT universe of tradable securities are as follows:
  - A. Equities traded on the following primary exchanges in the following markets:
    - United Kingdom - London Stock Exchange (including AIM)
    - France - Euronext Paris
    - Germany - Deutsche Borse
    - Belgium - Euronext Brussels
    - The Netherlands - Euronext Amsterdam
    - Spain - Bolsa de Madrid
    - Switzerland - SIX Swiss Exchange
    - Italy - Borsa Italiana
    - Ireland - Irish Stock Exchange
    - Sweden - NasdaqOMX Stockholm
    - Finland - NasdaqOMX Helsinki
    - SWX Europe - Pan-European Exchange
    - Austria - Wiener Borse
    - Portugal - Euronext Lisbon
    - Denmark - NasdaqOMX Copenhagen
    - Norway - Oslo Bors
    - South Africa - Johannesburg Stock Exchange
    - Czech Republic - Prague Stock Exchange
    - Hungary - Budapest Stock Exchange
    - Greece - Athens Stock Exchange
    - Cyprus - Cyprus Stock Exchange
  - B. Depository Receipts traded on the following exchanges:
    - United Kingdom (London Stock Exchange) - International Order Book (IOB)
2. The POSIT Match Window for the purposes of Rule 3 of the POSIT Rules is 30 seconds.
3. The POSIT Match times for the purposes of Rule 3 of the POSIT Rules are 9am, 9.30am, 10.00am, 11.00am, 12.00pm, 2.00pm, 3.00pm and 4.00pm British Standard Time.
4. The POSIT Now times for the purposes of Rule 3 of the POSIT Rules are between the hours of 8.00am and 4.30pm British Standard Time inclusive with the exception of a period commencing 30 seconds before the POSIT Match window and ending with the match within POSIT Match.
5. The POSIT Now VWAP pre-match times for the purposes of Rule 3 of the POSIT Rules are between the hours of 7.15am and 7.55am British Standard Time.