



POSIT MTF: QUARTERLY EXECUTION DISCLOSURES

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Regulatory context

Commission Delegated Regulation (EU) 2017/575 (“RTS 27”) supplementing Directive 2014/65/EU of the European Parliament and of the Council on markets in financial instruments sets out the regulatory technical standards concerning the data to be published by execution venues on the quality of execution of transactions.

POSIT MTF is a MiFID II trading venue required to comply with the public disclosure requirements set out in RTS 27.

31 March 2018 quarterly disclosures

POSIT MTF disclosures include both the POSIT Dark (XPOS) and POSIT Auction (XPAC) segments. 3 January – 31 March 2018 quarterly disclosures are available at the following link: <https://www.itg.com/RTS27reports>:

Table 1: Execution venue information

Table 2: Financial instrument information

Table 3: Intra-day execution price information

Table 4: Daily price information

Table 5: Costs

Table 6: Likelihood of execution

Tables 7 & 8: Disclosure requirements are not relevant to POSIT MTF

Where the disclosure requires a table per trading day and/or per instrument data, ITGL has represented each table as a separate row in each of the respective table files, and provided the respective date and security identifier.

Tables 3, 4 and 6: where there is no trading data then no row is provided.

Tables 3 and 6: value fields are represented in Euros for all instruments, using the closing FX rate on the day of transaction.

Table 3 and 4: average and volume weighted prices are rounded to 4 decimal places.

Table 5: costs disclosed are applied to all financial instruments traded on POSIT MTF.

Table 6: median values are rounded to 4 decimal places.

No data has been presented on days when POSIT MTF was closed.