Trading Venue	TP ICAP UK MTF	
Operating MIC	ICPM	
Segment MIC	**Financial Instruments**	**Parameters**
IMCE	Cash Equities	All currencies
	Stock Loans	All currencies
	ADRs	N/A
	GDRs	All currencies
	Convertible Bond (when traded as part of a Contingent Transaction)	All currencies
IMET	Exchange Traded Funds “ETFs”	All currencies
	Exchange Traded Notes “ETNs”	All currencies
	Exchange Traded Commodities “ETCs”	All currencies
IMFD	FX Forward	N/A
	FX Non-Deliverable Forwards (NDFs)	N/A
IMGB	Government Bonds (Nominal bonds)	All currencies
	Government Bonds (Inflation bonds)	All currencies
IMMM	UK Treasury Bill	N/A
	Primary Certificates of Deposit	N/A
	Secondary Certificates of Deposit	N/A
	Traded Paper	N/A
	Commercial Paper	N/A
	Government bonds	As part of a Repo Transaction
	Corporate Bonds	As part of a Repo Transaction
	Covered Bonds	As part of a Repo Transaction
IMRD	Interest Rate Swap	Fixed/Floating, Floating/Floating, OIS, Zero-Coupon
	Basis Swap	Single Ccy Basis, CCP Basis*
	Inflation Swap*	N/A
	Cross Currency Swap	Fixed/Floating, Floating/Floating
	Interest Rate Option (caps, floors)	N/A
	Swaption*	Midcurves, Physically Settled, Cash Settled
	Inflation Option*	N/A
	Bond option*	N/A
	Constant Maturity Swap (CMS)*	N/A
	Constant Maturity Swap Option*	N/A
	FRA*	N/A
	CMS FRA*	N/A

Classification: Public

	Government bonds (when traded as part of a Package Transaction)	N/A
	*on certain currencies only	
IMSB	Corporate Bond	All currencies
	Covered Bonds	All currencies
	Government Bonds (when traded as part of a Package)	All currencies
	Public Bond (as defined in MiFID II RTS 2, Annex III Table 2.2)	All currencies
	Other Bonds including SSAs, ABS and FRNs (as defined in MiFID II RTS 2, Annex III Table 2.2)	All currencies
LIQF	Corporate Bonds	All currencies
	Government Bond	All currencies
	Convertible Bonds	All currencies
	Structured Bonds	All currencies
	Medium Term Notes	All currencies
	Asset Backed Securities (ABS)	All currencies
	Mortgage Backed Securities (MBS)	All currencies
LIQU	Cash Equities	All currencies
	ETFs	All currencies
	Depository Receipts	All currencies
	Certificates	All currencies

Classification: Public

Trading Venue	TP ICAP UK MTF	
Operating MIC	ICPM	
Segment MIC	**Financial Instruments**	**Parameters**
IMCE	Outright Cash Equities	A Transaction in a single Cash Equity instrument
	Outright Stock Loans	A Transaction which is a stock loan in a Cash Equity instrument
	Cash Equity v ADR	N/A
	Cash Equity v GDR	N/A
	Cash Equity v Convertible Bond	N/A
IMET	Outright	A Transaction in a single ETF, ETN or ETC
	NAV	Execution price is agreed as a basis relative to the closing NAV of the underlying ETF, ETN or ETC on the agreed date
IMFD	Outright	N/A
	NDF Spread	N/A
	NDF Liquidity Swaps	N/A
	NDF Fix	N/A
	Arbitrage	N/A
	FX Forward vs FX Spot	N/A
	Switches	N/A
	FX Forward Spread	N/A
	FX Forward Forward	N/A
	FX Forward Butterfly	N/A
	FX Forward Forward Butterfly	N/A
IMGB	Outright	A transaction in a single Government Bond
	Switch / Spread	A single transaction that results in a simultaneous buy and sell of two or more Government Bonds
	Basis	A single transaction that results in the simultaneous buy and sell of a Government Bond and a correlating Futures contract
IMMM	Outright	A transaction in a single Money Market instrument
	Spread / Spread	A single transaction that results in a simultaneous buy and sell of two or more Money Market instruments
	Repo	A single transaction for the sale and repurchase of a Money Market instrument
	Reverse Repo	A single transaction for the purchase and sale of a a Money Market instrument
	Other strategies	Please contact the Operator or consult the current Market Notices for the current list.
IMRD	Outright	A transaction in a single Interest Rate instrument
	Curve Spread	A transaction in two Interest Rate instruments of differing tenors
	Butterfly	Sum of two curve spreads
	Other Swap Strategies*	Condor, Box, Basis Spread, Gaps, Basis Gap spreads, Box spreads, Basis Butterfly, Basis Gap Butterfly, Box Butterfly, Basis Condor, etc.**
	Option Strategies*	**
	Interest Rate Swap & Future Strategies*	N/A
	FRA Convexity*	FRA vs. Future
	Interest Rate Swap & Government Bond Strategies*	N/A
	Interest Rate option vs. Interest Rate Swap strategy*	N/A
	IOTA*	A spread transaction between an Inflation Swap rate and the spread between a nominal Bond yield and an Inflation Bond yield
	*on certain currencies only **contact the Operator for the full list.	
IMSB	Outright	A transaction in a single Bond
	Spread	A single transaction that results in the simultaneous buy and sell of a Bond and a correlating Government Bond
	Switch	A single transaction that results in a simultaneous buy and sell of two or more Bonds
LIQF	Outright	A transaction in a single Bond
	Spread	A single transaction that results in the simultaneous buy and sell of a Bond and a correlating Government Bond
	Switch	A single transaction that results in a simultaneous buy and sell of two or more Bonds
LIQU	Outright	A transaction in a single Cash Equity, ETF, Depositary Receipts or Certificates

Classification: Public