

Electronic Trading Platform (ETP) Mapping Study

Glossary of Acronyms & Abbreviations:

DMO: Debt Management Office

ESMA: European Securities and Markets Authority

FIX: Financial Information Exchange

FIXML: Financial information exchange mark-up language

IN: Information Network

IOI: Indication of interest

LIS: Large in scale

MTF: Multi-lateral Trading Facility

OMS: Order Management System

OTC: Over-the-Counter

OTF: Organised Trading Facility

RFQ: Request for quote

RM: Regulated Market

SI: Systematic Internaliser

SSTI: Size Specific to the Instrument

STP: Straight through Processing

TCA: Transaction Cost Analysis

VWAP: Volume Weighted Average Price