

ABBREVIATIONS

• ASTROID	Anonymous System for Trading in Rupee OTC Interest Rate Derivatives
• ATM	At-the-Money (when price of the Option is equal to its strike price)
• CBLO	Collateralised Borrowing and Lending Obligation
• CBS	Core Banking Solution
• CDSL	Clearcorp Dealing Systems
• CCIL	Clearing Corporation of India Ltd.
• CCPs	Central Counterparties
• CD	Certificate of Deposit
• CDS	Credit Default Swap
• CLS	Continuous Linked Settlement
• CNO	Clearcorp NDS Operations
• CORE	CCIL's Online Reporting Engine
• CP	Commercial Paper
• CPMI	Committee on Payments and Market Infrastructures
• CROMS	Clearcorp Repo Dealing Systems
• CRR	Capital Requirements Regulations
• CSQL	Constituent Subsidiary General Ledger
• DNV-GL	Det Norske Veritas - Germanischer Lloyd
• DR	Disaster Recovery
• DSB	Designated Settlement Bank
• DvP	Delivery versus Payment
• FBIL	Financial Benchmarks India Limited
• FCY	Foreign Currency
• FEDAI	Foreign Exchange Dealers Association of India
• FEMA	Foreign Exchange Management Act
• FIMMDA	Fixed Income Money Market and Derivatives Association of India
• FMI	Financial Market Infrastructure
• FPI	Foreign Portfolio Investors
• FRA	Forward Rate Agreement
• F-TRAC	Financial market Trade Reporting and Confirmation
• FX	Foreign Exchange
• GAH	Gilt Account Holders
• GBP	British Pound
• GLEIF	Global Legal Entity Identifier Foundation
• IEC	International Electro Technical Commission
• INFINET	Indian Financial Network
• INR	Indian National Rupee
• IOSCO	International Organization of Securities Commission
• IP	Internet Protocol
• IRIS	Integrated Risk Information System

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- IRS Interest Rate Swap
- ISO International Organization for Standardization
- IT Information Technology
- LEI Legal Entity Identifier
- LEIL Legal Entity Identifier India Limited
- LOC Lines of Credit
- LOU Local Operating Unit
- MIBOR Mumbai Interbank Outright Rate
- MIBOR-OIS Mumbai Interbank Outright Rate – Overnight Indexed Swap
- MIFOR Mumbai Interbank Forward Outright Rate
- MMFOR Modified MIFOR Benchmark
- MMSB Multi Modal Settlement Bank
- MNSB Multilateral Net Settlement Batch
- MPLS Multi-Protocol Label Switching
- MROR Market Repo Overnight Rate
- NCD Non-Convertible Debentures
- NDDC Non-Deliverable Derivative Contracts
- NDS Negotiated Dealing System
- NDS-OM Negotiated Dealing System Order Matching
- OIS Overnight Indexed Swap
- OTC Over The Counter
- PDD Product Development Department
- PM Primary Member
- PSS Payment & Settlement System
- PVP Payment versus Payment
- QCCP Qualified Central Counterparty
- RBI Reserve Bank of India
- RFQ Request for Quote
- ROC Regulatory Oversight Committee
- RR Risk Reversal
- RTGS Real Time Gross Settlement
- SDL State Development Loans
- SGF Settlement Guarantee Fund
- SGL Subsidiary General Ledger
- STP Straight Through Processing
- STR Strangle (an investment strategy based on options)
- T-Bill Treasury Bill
- TR Trade Repository
- TREPS Triparty Repo Dealing System
- USD United States Dollar
- WCF Web Communication Facility