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
- CSGL: 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

Contd...
• 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