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
CCBID	CCIL Collateralised Benchmark Bid Rate
CCBOR	CCIL Collateralised Benchmark Offer Rate
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
EMIR	European Market Infrastructure Regulation
EUR	Euro
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

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- IOSCO International Organization of Securities Commission
- IP Internet Protocol
- IRIS Integrated Risk Information System
- IRS Interest Rate Swap
- ISO International Organization for Standardization
- IT Information Technology
- JPY Japanese Yen
- 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
- MMSB Multi Modal Settlement Bank
- MNSB Multilateral Net Settlement Batch
- MPLS Multi-Protocol Label Switching
- MROR Market Repo Overnight Rate
- NCD Non-Convertible Debentures
- NDS Negotiated Dealing System
- NDS-OM Negotiated Dealing System Order Matching
- NSE-IT National Stock Exchange-owned IT service provider
- OIS Overnight Indexed Swap
- OTC Over The Counter
- PDD Product Development Department
- PFMI Principles for Financial Market Infrastructures
- PM Primary Member
- PSS Payment & Settlement System
- PVP Payment versus Payment
- QCCP Qualified Central Counterparty
- RBI Reserve Bank of India
- 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