

# ABBREVIATIONS



## 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                                   |

|           |   |
|-----------|---|
| 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 <sup>98</sup>                 |
| 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                              |