

# 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