

LIST OF ABBREVIATIONS

ADF	Augmented Dickey-Fuller
ADR	American Depository Receipt
AIC	Akaike Information Criterion
ARCH	Autoregressive Conditional Heteroscedasticity
BSE	Bombay Stock Exchange
CBLO	Clearing of Collateralized Borrowing and Lending Obligation
CCIL	Clearing Corporation of India Ltd.
CFSA	Certifies Financial Services Auditor's
CFTC	Commodity Futures Trading Commission
EFT	Electronic Fund Transfer
EMH	Efficient Market Hypothesis
FMC	Forward Market Commission
FRA	Forward Rate Agreements
GARCH	Generalized Autoregressive Conditional Heteroscedasticity
GDR	Global Depository Receipt
ICICI	Industrial Credit and Investment Corporation of India
IDBI	Industrial Development Bank of India
IFCI	Industrial Finance Corporation of India
IISL	India Index Services and Products Ltd
IRS	India Revenues Service
IRS	Interest Rate Swaps
ISOCO	International Organization of Securities Commission
LEAPS	Long-Term Equity Anticipation Securities
NCDEX	National Commodity & Derivatives Exchange Limited
NEAT	National Exchange for Automated Trading
NSCCL	National Securities Clearing Corporation Ltd.
NSDL	National Securities Depository Limited
NSE	National Stock Exchange
OTCEI	Over the Counter Exchange of India
RBI	Reserve Bank of India
RCFS	Revised Carry Forward System

SC	Schwarz Criterion
SCRA	Securities Contract Regulation Act
SEBI	Securities and Exchange Board of India
SIB	Securities and Investment Board
SRO	Self Regulation Organization
USA	United States of America
UTI	Unit Trust of India
VaR	Value at Risk
VAT	Value at Tax