ABBREVIATIONS

A
ACE: Agricultural Commodities Exchange for Africa
ACE: Ahmadabad Commodity Exchange
ACFP: Agricultural Commodity Financing Program
ADF: Augmented Dickey Fuller
APMC: Agricultural Produce Market Committee
ARIMA: Auto-regressive Integrated Moving Average

B
BCB: Brazilian Central Bank
BOOE: Bombay Oilseeds and Oils Exchange Limited
BSI: British Standard Institutions

C
CAR: Continuous Autoregressive Models
CBOE: Chicago Board of Exchange
CBOT: Chicago Board of Trade
CDD: Cooling Degree Day
CER: Certified Emission Reduction
CME: Chicago Mercantile Exchange
COFEI: Coffee Futures Exchange India Limited
COMESA: Common Market for Eastern and Southern Africa
COMEX: Commodity Exchange
CPI: Consumer Price Index
CRB: Commodity Research Bureau
CSRC: China Securities Regulatory Commission
CSWD: Commission Staff Working Document
CTT: Commodity Transaction Tax
CUSUM: Cumulative Sum Control Chart
CVM: Comissao de Valores Mobiliarios
CWC: Central Warehousing Corporation
DGCX: Dubai Gold & Commodities Exchange
DME: Dubai Mercantile Exchange

ECA: European and Central Asian
ECMI: European Capital Markets Institute
EEX: European Energy Exchange
EFP: Exchange of Futures for Related Physicals
EICA: East India Cotton Association

FC(R)A: Forward Contracts (Regulation) Act
FFR: Federal Fund Rates
FIA: Futures Industry Association
FMC: Forward Market Commission
FY: Financial Year

GAICL: Gujarat Agro-Industries Corporation Limited
GARCH: Generalized Autoregressive Conditional Heteroscedasticity
GDP: Gross Domestic Product
GSAMB: Gujarat State Agricultural Marketing Board
GSCI: Goldman Sachs Commodity Index

HAFED: Haryana State Cooperative Supply & Marketing Federation Ltd.
HDD: Heating Degree Day
ICEX: International Multi Commodity Exchange
ICICI: Industrial Credit and Investment Corporation of India
IDBI: Industrial Development Bank of India
IDFC: Infrastructure Development Finance Company
IFFCO: Indian Farmers Fertilizer Cooperative Limited
IICM: Indian Institute of Capital Markets
I.I.D: Identically Independently Distributed
IOSCO: International Organization of Securities Commissions
IPSTA: India Pepper and Spice Trade Association
ISO: International Organization for Standardization
IVFT: Integrated Volatility via Fourier Transformation

JCC: Japanese crude oil cocktail

KRIBHCO: Krishak Bharati Cooperative Limited

LIC: Life Insurance Corporation of India
LIFFE: London International Financial Futures and Options Exchange
LME: London Metal Exchange
LPM: Lower Partial Moments

MCX: Multi-Commodity Exchange of India
MLEs: Maximum Likelihood Estimators
MMTC Ltd.: Minerals and Metals Trading Company
MTM: Mark to Market
MV: Minimum-Variance
N
NABARD: National Bank for Agriculture and Rural Development
NAFED: National Agricultural Cooperative Marketing Federation of India
NBOT: National Board of Trade
NCDEX: National Commodity and Derivative Exchange of India
NCMSL: National Collateral Management Services
NCR: National Capital Region
NIAM: National Institute of Agricultural Marketing
NMCE: National Multi Commodity Exchange of India
NOL: Neptune Overseas Limited
NR: Natural Rubber
NSE: National Stock Exchange
NYBOT: New York Board of Trade
NYCE: New York Cotton Exchange
NYMEX: New York Mercantile Exchange
NYSE: New York Stock Exchange

O
OECD: Organization for Economic Co-operation and Development
OLS: Ordinary Least Squares
OPEC: Organization of the Petroleum Exporting Countries
OTC: Over the Counter ICE: Intercontinental Exchange

P
PA: Palladium
PNB: Punjab National Bank
POTS: Partially Overlapping Time Series
PROFIT: Production, Finance and Improved Technology

R
RBI: Reserve Bank of India
RWM: Random Walk Model
S
SAMB: State Agricultural Marketing Boards
SBOT: SOPA Board of Trade
SC(R)A: Securities Contracts (Regulation) Act
SEBI: Securities and Exchanges Board of India
SHFE: Shanghai Futures Exchange
SHME: Shanghai Metal Exchange
STA: Securities Transaction Act
SWC: State Warehousing Corporation

T
TDM: Total Design Method
TOCOM: Tokyo Commodity Exchange
TOPIX: Tokyo Stock Price Index

U
UNCTAD: United Nations Conference on Trade and Development
USAID: United States Agency for International Development
USCFTC: United States Commodity Futures Trading Commission
USDA: United States Department of Agriculture

V
VECM: Vector Error Correction Model

W
WCE: Winnipeg Commodity Exchange
WHRP: Warehouse Receipts Program
WPI: Wholesale Price Index
WTI: West Texas intermediate
WTO: World Trade Organization

Z
ZACA: Zambia Agricultural Commodity Agency
ZAMACE: Zambia Agricultural Commodity Exchange