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The regulation of financial benchmarks

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The Regulation of Financial Benchmarks

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List of Abbreviations

€STR	Euro Short-Term Rate
ABS	Asset-Backed Securities
ABX	Asset-Backed Security Index
ACER	European Union Agency for the Cooperation of Energy Regulators
AEX	The Amsterdam Exchange Index
AFM	Dutch Authority Financial Markets ('Autoriteit Financiële Markten')
AGG	Bloomberg Barclays Aggregate Bond Index
AI	Artificial Intelligence
AIF	Alternative Investment Fund
ALJ	Administrative Law Judge
ARRC	Alternative Reference Rates Committee
BBA	British Bankers' Association
BIS	Bank for International Settlements
BMR	EU Benchmarks Regulation
CBOE	Chicago Board Options Exchange
CBOT	Chicago Board of Trade
CCP	Central Clearing Party
CDS	Credit Default Swap
CEA	Commodity Exchange Act of 1936
CFREU	Charter of Fundamental Rights of the European Union
CFTC	US Commodity Futures Trading Commission
CJEU	Court of Justice of the European Union
CPI	Consumer Price Index
CRISPR	Clustered Regularly Interspaced Short Palindromic Repeats
CSMAD	EU Criminal Sanctions Market Abuse Directive
DCC	Dutch Civil Code ('Burgerlijk Wetboek')
DJIA	The Dow Jones Industrial Average
DNA	Deoxyribonucleic Acid
DNB	Dutch Central Bank ('De Nederlandsche Bank')
DoJ	US Department of Justice
EC	European Commission
ECB	European Central Bank
ECHR	European Court of Human Rights
ECJ	European Court of Justice
EMH	Efficient Market Hypothesis
EMIR	EU European Markets Infrastructure Regulation
ETF	Exchange-Traded Fund
ETP	Exchange-Traded Product
EU	European Union
FCA	Financial Conduct Authority
FINRA	Financial Industry Regulatory Authority

FRB	Federal Reserve Bank
FRBNY	Federal Reserve Bank of New York
FSA	Financial Services Authority
FSAP	Financial Services Action Plan
FTC	Federal Trade Commission
FTSE	The Financial Times Stock Exchange Index
FX	Foreign exchange
GDP	Gross Domestic Product
IBORs	Interbank Offered Rates
ICE	Intercontinental Exchange
IEA	International Energy Agency
IEF	International Energy Forum
IOSCO	International Organization of Securities Commissions
ISDA	International Swaps and Derivatives Association
IVSC	International Valuation Standards Council
LMA	Loan Market Association
MAD	EU Market Abuse Directive
MAR	EU Market Abuse Regulation
MBS	Mortgage-backed securities
MiFID I	EU Markets in Financial Instruments Directive I
MiFID II	EU Markets in Financial Instruments Directive II
MiFIR	EU Markets in Financial Instruments Regulation
MTF	Multilateral Trading Facility
NASDAQ	National Association of Securities Dealers Automated Quotations
Nikkei	The Nikkei Heikin Kabuka
NYMEX	New York Mercantile Exchange
NYSE	New York Stock Exchange
OIP	Order Instituting Proceedings
OPEC	Organization of Petroleum Exporting Countries
OTC	Over The Counter
OTF	Organised Trading Facility
REMIT	EU Regulation on wholesale Energy Market Integrity and Transparency
RFRs	Risk Free Rates
RICO	Racketeer Influenced and Corrupt Organizations Act
S&P 500	The Standard & Poor's 500
SA	US Securities Act of 1933
SEA	US Securities Exchange Act of 1934
SEC	US Securities and Exchange Commission
SOFR	Secured Overnight Funding Rate
SONIA	Sterling Overnight Index Average
TOPIX	Tokyo Stock Price Index
UCITS	Undertakings for Collective Investment in Transferable Securities
US	United States of America
VIX	CBOE Volatility Index