



EUROPEAN COMMISSION

DIRECTORATE-GENERAL FOR FINANCIAL STABILITY, FINANCIAL SERVICES AND CAPITAL
MARKETS UNION

Financial markets
Asset management

**ABBREVIATIONS USED IN THE
TARGETED CONSULTATION ON THE FUNCTIONING
OF THE MONEY MARKET FUND REGULATION**

MMF	Money Market Fund
MMFR	Money Market Fund Regulation 2017/1131
NAV	Net Asset Value
MTM	Mark-to-Market
Shadow NAV	NAV per unit or share in accordance with Article 30 of MMFR
Public Debt CNAV	Public Debt Constant Net Asset Value MMF, defined in Article 2(11) of MMFR
LVNAV	Low Volatility Net Asset Value MMF defined in Article 2(12) of MMFR
VNAV	Variable Net Asset Value MMF defined in Article 2(13) of MMFR
Short-term VNAV	VNAV managed as Short Term MMF as per Article 2(14) of MMFR
Standard VNAV	VNAV managed as Short Term MMF as per Article 2(15) of MMFR
DLA	Daily Liquidity Assets ratios
WLA	Weekly Liquidity Assets ratios
WAM	‘weighted average maturity’ as per Article 2(19) of MMFR
WAL	‘weighted average life’ as per Article 2(20) of MMFR
LMTs	Liquidity management tools
EU	European Union
BoE	Bank of England
ECB	European Central bank
FED	Federal Reserve