

# Abbreviations

<b>ABCP</b>	Asset-Backed Commercial Paper	<b>CICI</b>	CFTC Interim Compliant Identifier
<b>ABM</b>	Agent-Based Model	<b>CMO</b>	Collateralized Mortgage Obligation
<b>ABS</b>	Asset-Backed Securities	<b>CoVaR</b>	Conditional Value at Risk
<b>AIG</b>	American International Group	<b>CRO</b>	Chief Risk Officer
<b>AR</b>	Absorption Ratio	<b>CRSP</b>	Center for Research in Security Prices
<b>BCBS</b>	Basel Committee on Banking Supervision	<b>CUSIP</b>	Committee on Uniform Security Identification Procedures
<b>BHC</b>	Bank Holding Company	<b>CVA</b>	Credit Value Adjustment
<b>BIS</b>	Bank for International Settlements	<b>DJIA</b>	Dow Jones Industrial Average
<b>CBO</b>	Congressional Budget Office	<b>DOJ</b>	Department of Justice
<b>CCAR</b>	Comprehensive Capital Analysis and Review	<b>DVA</b>	Debt Value Adjustment
<b>CCP</b>	Central Counterparty	<b>DVP</b>	Delivery versus Payment
<b>CDO</b>	Collateralized Debt Obligation	<b>DWCF</b>	Dow Jones U.S. Total Stock Market Index
<b>CDR</b>	Central Data Repository	<b>EBA</b>	European Banking Authority
<b>CDS</b>	Credit Default Swap	<b>ECB</b>	European Central Bank
<b>CFPB</b>	Consumer Financial Protection Bureau	<b>EU</b>	European Union
<b>CFSI</b>	Cleveland Financial Stress Index	<b>EURIBOR</b>	Euro Interbank Offered Rate
<b>CFTC</b>	Commodity Futures Trading Commission	<b>FASB</b>	Financial Accounting Standards Board
<b>CGFS</b>	Committee on the Global Financial System		

<b>FCIC</b>	Financial Crisis Inquiry Commission	<b>G20</b>	Group of Twenty Finance Ministers and Central Bank Governors
<b>FDIC</b>	Federal Deposit Insurance Corporation	<b>GAAP</b>	Generally Accepted Accounting Principles
<b>FFIEC</b>	Federal Financial Institutions Examination Council	<b>GCF</b>	General Collateral Finance
<b>FHA</b>	Federal Housing Administration	<b>GDP</b>	Gross Domestic Product
<b>FHFA</b>	Federal Housing Finance Agency	<b>GSE</b>	Government-Sponsored Enterprise
<b>FICC</b>	Fixed Income Clearing Corporation	<b>HAMP</b>	Home Affordable Modification Program
<b>FICO</b>	Fair Isaac Corporation	<b>HPI</b>	House (or Home) Price Index
<b>FIO</b>	Federal Insurance Office	<b>ICERC</b>	Interagency Country Exposure Review Committee
<b>FISMA</b>	Federal Information Security Management Act of 2002	<b>IMF</b>	International Monetary Fund
<b>FIX</b>	Financial Information eXchange	<b>ISDA</b>	International Swaps and Derivatives Association
<b>FpML</b>	Financial products Markup Language	<b>ISIN</b>	International Securities Identification Number
<b>FRASER</b>	Federal Reserve Archival System for Economic Research	<b>ISO</b>	International Organization for Standardization
<b>FRB</b>	Federal Reserve Board (Board of Governors of the Federal Reserve System)	<b>KCFSI</b>	Kansas City Financial Stress Index
<b>FRED</b>	Federal Reserve Economic Data	<b>LEI</b>	Legal Entity Identifier
<b>FSAP</b>	Financial Sector Assessment Program	<b>LIBOR</b>	London Interbank Offered Rate
<b>FSB</b>	Financial Stability Board	<b>LTCM</b>	Long Term Capital Management
<b>FSI</b>	Financial Stress Index	<b>MBS</b>	Mortgage-Backed Securities
<b>FSOC</b>	Financial Stability Oversight Council	<b>MMF</b>	Money Market Fund
		<b>NCUA</b>	National Credit Union Administration

<b>NFCI</b>	National Financial Conditions Index	<b>SEF</b>	Swap Execution Facility
<b>NIST</b>	National Institute of Standards and Technology	<b>SES</b>	Systemic Expected Shortfall
<b>NYSE</b>	New York Stock Exchange	<b>SIAC</b>	Securities Industry Automation Corporation
<b>OCC</b>	Office of the Comptroller of the Currency	<b>SIFMA</b>	Securities Industry and Financial Markets Association
<b>OFR</b>	Office of Financial Research	<b>SIV</b>	Structured Investment Vehicle
<b>OIS</b>	Overnight Indexed Swap	<b>STLFSI</b>	St. Louis Financial Stress Index
<b>OPRA</b>	Options Price Reporting Authority	<b>SWIFT</b>	Society for Worldwide Interbank Financial Telecommunication
<b>OTC</b>	Over-the-Counter	<b>TBTF</b>	Too Big to Fail
<b>PDD</b>	Public Data Distribution	<b>VaR</b>	Value at Risk
<b>RSSD ID</b>	Research Statistics Supervision Discount Identification	<b>VIX</b>	Chicago Board Options Exchange Volatility Index
<b>RWA</b>	Risk-Weighted Assets	<b>VRDN</b>	Variable Rate Demand Note
<b>SCAP</b>	Supervisory Capital Assessment Program	<b>XBRL</b>	eXtensible Business Reporting Language
<b>SEC</b>	Securities and Exchange Commission	<b>XML</b>	eXtensible Markup Language