Abbreviations

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

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

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