

List of Select Abbreviations

AEs	Advanced Economies	DMA	Direct Market Access
AI	Alternative Investment	DP	Dynamic Provisions
AMCs	Asset Management Companies	DSB	Designated Settlement Banks
BCBS-IADI	Basel Committee on Banking Supervision – International Association of Deposit Insurers	ECB	European Central Bank / External Commercial Borrowing
BIS	Bank for International Settlements	EDEs	Emerging and Developing Economies
BRICS	Brazil, Russia, India, China and South Africa	EEFC	Exchange Earners' Foreign Currency
BSE	Bombay Stock Exchange	EPFO	Employees' Provident Fund Organisation
BSI	Banking Stability Index	EPS	Employees' Pension Scheme
BSMD	Banking System's Portfolio Multivariate Density	ES	Expected Shortfall
BSMs	Banking Stability Measures	EU	European Union
CAB	Current Account Balance	FCNRB	Foreign Currency Non Resident Bank
CAD	Current Account Deficit	FDI	Foreign Direct Investment
CBLO	Collateralised Borrowing and Lending Obligation	FII	Foreign Institutional Investor
CCIL	Clearing Corporation of India Limited	FMI	Financial Market Infrastructure
CCP	Central Counterparty	FSB	Financial Stability Board
CD	Certificate of Deposit / Credit to Deposit	FSDC	Financial Stability and Development Council
CDS	Credit Default Swap	FSR	Financial Stability Report
CET 1	Common Equity Tier 1	GDP	Gross Domestic Product
CIS	Collective Investment Scheme	GFD	Gross Fiscal Deficit
CP	Commercial Paper	GFSR	Global Financial Stability Report
CPI	Consumer Price Index	HFT	High Frequency Trading
CPSS	Committee on Payment and Settlement Systems	IAIS	International Association of Insurance Supervisors
CRAR	Capital to Risk-weighted Assets Ratio	IASB	International Accounting Standards Board
CRR	Cash Reserve Ratio	ID	Investment to Deposit
CSO	Central Statistical Organisation	IFRS	International Financial Reporting Standard
DB	Defined Benefit	IIP	Index of Industrial Production
DC	Defined Contribution	IMF	International Monetary Fund
DCCB	District Central Co-operative Bank	IOSCO	International Organisation of Securities Commissions
DICGC	Deposit Insurance and Credit Guarantee Corporation	IRDA	Insurance Regulatory and Development Authority

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IRS	Interest Rate Swap	PFRDA	Pension Fund Regulatory and Development Authority
JPoD	Joint Probability of Distress	PoD	Probability of Distress
KYC	Know Your Customer	PSBs	Public Sector Banks
LAF	Liquidity Adjustment Facility	PSS	Payment and Settlement Systems
LaR	Liquidity at Risk	RBI	Reserve Bank of India
LGD	Loss Given Default	RD	Revenue Deficit
LIBOR	London Inter-bank Offered Rate	REER	Real Effective Exchange Rate
LTRO	Longer-Term Refinancing Operation	RoA	Return on Assets
LTV	Loan To Value	RoE	Return on Equity
MF	Mutual Fund	RRB	Regional Rural Bank
MOVE	Merrill Lynch Option Volatility Estimate	RTGS	Real Time Gross Settlement
MSCI	Morgan Stanley Capital International	RWA	Risk-Weighted Asset
MSF	Marginal Standing Facility	S&P	Standard and Poor's
MTM	Mark-to-Market	SCBs	Scheduled Commercial Banks
NBFC-ND-SI	Non-Banking Financial Company-Non Deposit taking-Systemically Important	SEBI	Securities and Exchange Board of India
NBFCs	Non-Banking Financial Companies	SEBs	State Electricity Boards
NCDs	Non-convertible Debentures	SIFI	Systemically Important Financial Institution
NDTL	Net Demand and Time Liabilities	SLI	Systemic Liquidity Index
NEFT	National Electronic Fund Transfer	SLR	Statutory Liquidity Ratio
NIIP	Net International Investment Position	SP	Specific Provision
NIM	Net Interest Margin	StCB	State Co-operative Bank
NPA	Non-Performing Asset	SUCB	Scheduled Urban Co-operative Bank
NPS	National Pension System	TI	Toxicity Index
NRE	Non Resident External	UCB	Urban Co-operative Bank
NRI	Non Resident Indian	VaR	Value at Risk
NRO	Non Resident Ordinary	VAR	Vector Autoregression
NSE	National Stock Exchange	VI	Vulnerability Index
OBS	Off-Balance Sheet	VIX	US Chicago Board of Options Exchange's Volatility Index
OIS	Overnight Indexed Swap	WEO	World Economic Outlook
OMO	Open Market Operation	WPI	Wholesale Price Index
OTC	Over The Counter	Y-o-Y	Year-on-Year
PFCE	Private Final Consumption Expenditure		