

List of Select Abbreviations

ADF	Augmented Dickey Fuller	CP	Commercial Paper
ADXY	Bloomberg - J P Morgan Asia Dollar Index	CRAR	Capital to Risk-weighted Assets Ratio
AEs	Advanced Economies	CRR	Cash Reserve Ratio
ALM	Asset Liability Management	CSO	Central Statistical Organisation
ARCH	Auto Regressive Conditional Heteroskedasticity	DCCB	District Central Cooperative Bank
ARIMA	Auto Regressive Integrated Moving Average	DICGC	Deposit Insurance and Credit Guarantee Corporation
BCBS	Basel Committee on Banking Supervision	DiDe	Distress Dependence
BIS	Bank for International Settlements	DJIA	Dow Jones Industrial Average
BoE	Bank of England	DoE	Duration of Equity
BoJ	Bank of Japan	DRS	Department of Registration and Stamps
BSE	Bombay Stock Exchange	DvP	Delivery versus Payment
BSI	Banking Stability Index	DXY	US Dollar Index
BSM	Bank Subsidiary Model	EAD	Exposure At Default
BSMD	Banking System's Portfolio Multivariate Density	ECB	External Commercial Borrowing / European Central Bank
CAD	Current Account Deficit	ECN	Electronic Communication Network
CAMELS	Capital, Asset quality, Management, Earning, Liquidity, Systems	ECS	Electronic Clearing System
CASA	Current Account Savings Account	EM	Emerging Market
CBLO	Collateralised Borrowing and Lending Obligation	EMDE	Emerging Market and Developing Economy
CBRC	China Banking Regulatory Commission	EME	Emerging Market Economy
CBS	Core Banking Solution	FC	Financial Conglomerate
CCA	Contingent Claims Analysis	FCCB	Foreign Currency Convertible Bond
CCIL	Clearing Corporation of India Limited	FDI	Foreign Direct Investment
CCP	Central Counterparty	FI	Financial Institution
CD	Certificate of Deposit	FII	Foreign Institutional Investor
CDS	Credit Default Swap	FMC	Forward Markets Commission
CIMDO	Consistent Information Multivariate Density Optimising	FOMC	Federal Open Market Committee
CLI	Composite Leading Indicators	FSDC	Financial Stability and Development Council
		FSMD	Financial System's Portfolio Multivariate Density

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FSI	Financial Stress Indicator	MTM	Mark-to-Market
FSLRC	Financial Sector Legislative Reforms Commission	NBFC	Non-Banking Financial Company
FSR	Financial Stability Report	NBFC-D	Deposit taking NBFC
GARCH	Generalised Auto Regressive Conditional Heteroskedasticity	NBFC-ND-SI	Non-Deposit taking-Systemically Important NBFC
GDP	Gross Domestic Product	NBFC-SI	Systemically Important NBFC
GFSR	Global Financial Stability Report	NCD	Non-Convertible Debentures
HCM	Holding Company Model	NEFT	National Electronic Fund Transfer
HFT	Held for Trading /High Frequency Trading	NHB	National Housing Bank
IBA	Indian Bank's Association	NOC	No Objection Certificate
ICAI	Institute of Chartered Accountants of India	NPA	Non-Performing Asset/Advances
ICT	Integrated Communication Technology	NRI	Non-Resident Indian
IDRBT	Institute for Development and Research in Banking Technology	NSE	National Stock Exchange
IFRS	International Financial Reporting Standards	OBS	Off-Balance Sheet
IIF	Institute of International Finance	OECD	Organisation for Economic Co-operation and Development
IIP	Index of Industrial Production/ International Investment Position	OMO	Open Market Operations
IMF	International Monetary Fund	OTC	Over the Counter
INFINET	Indian Financial Network	P/E	Price to Earnings Ratio
INR	Indian Rupee	PCARDB	Primary Cooperative Agriculture and Rural Development Bank
IRDA	Insurance Regulatory and Development Authority	PCE	Probability of Cascade Effect
IRF	Interest Rate Futures	PCR	Provision Coverage Ratio
JPoD	Joint Probability of Distress	PIO	Persons of Indian Origin
LAF	Liquidity Adjustment Facility	PIS	Portfolio Investment Scheme
LEI	Long-term Economic Impact	PMI	Purchase Manager Indices
LSR	Liquidity Sustainability Ratio	PMS	Portfolio Management Services
MAG	Macroeconomic Assessment Group	PoD	Probability of Distress
MENA	Middle East and North Africa	PSB	Public Sector Bank
MF	Mutual Fund	PSS	Payment and Settlement Systems
MFI	Micro-Finance Institution	QE	Quantitative Easing
MoU	Memorandum of Understanding	REER	Real Effective Exchange Rate
MSE	Micro and Small Enterprises	RoA	Return on Assets
		RoE	Return on Equity
		RRB	Regional Rural Bank
		RTGS	Real Time Gross Settlement

RWA	Risk-Weighted Assets	SOR	Smart Order Routing
S&P	Standard and Poor	StCB	State Cooperative Bank
SCARDB	State Cooperative Agriculture and Rural Development Bank	SUCB	Scheduled Urban Co-operative Bank
SCB	Scheduled Commercial Bank	UCB	Urban Co-operative Bank
SEBI	Securities and Exchange Board of India	VaR	Value at Risk
SI	Systemically Important	VAR	Vector Autoregression
SIFI	Systemically Important Financial Institution	VI	Vulnerability Index
SLR	Statutory Liquidity Ratio	VIX	Volatility Index
SLRI	Systemic Liquidity Risk Index	WEO	World Economic Outlook
SME	Small and Medium Enterprise	WPI	Wholesale Price Index
		Y-o-Y	Year-on-Year