

Abbreviations

ABS	Asset-based securities
AMLF	Asset-Backed Commercial Paper Money Market Mutual Fund Liquidity Facility
BIS	Bank for International Settlements
CD	certificate of deposit
CDO	collateralized debt obligation
CDS	credit default swap
EME	emerging market economy
ERISA	Employee Retirement Income Security Act
FDIC	Federal Deposit Insurance Corporation
FRB	Federal Reserve Board
FRS	Federal Reserve System
GDP	gross domestic product
GSE	government-sponsored enterprise
ICA	international clearing agency
IMF	International Monetary Fund
IRA	individual retirement account
LOLR	lender of last resort
LTCM	Long-Term Capital Management
MBS	mortgage-backed securities
MMMF	money market mutual fund
NAFTA	North American Free Trade Agreement
OECD	Organisation for Economic Co-operation and Development
OFR	Office of Financial Research
OPEC	Organization of Petroleum Exporting Countries
OTC	over-the-counter
PDCF	Primary Dealer Credit Facility
QE	quantitative easing

SCF	<i>Survey of Consumer Finance</i>
SDR	special drawing rights
SIV	structured investment vehicle
TAF	Term Auction Facility
TSLF	Term Securities Lending Facility
UK	United Kingdom
US	United States
VaR	value at risk

