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ABBREVIATIONS

ACMIIT	:	The Association of Capital Market Intermediary Institutions of Turkey
AIRCT	:	The Association of the Insurance and Reinsurance Companies of Turkey
BAT	:	The Banks Association of Turkey
BCBS	:	Basel Committee on Banking Supervision
BIS	:	Bank for International Settlements
BRSA	:	Banking Regulation and Supervision Agency
CAR	:	Capital Adequacy Ratio
CBRT	:	Central Bank of the Republic of Turkey
CCPs	:	Central Counterparties
CDS	:	Credit Default Swap
CGFS	:	Committee on the Global Financial System
CMB	:	Capital Markets Board
CPI	:	Consumer Price Index
CPSS	:	Committee for Payment and Settlement Systems
CRA	:	Credit Rating Agency
CVA	:	Credit Valuation Adjustment
DEA	:	Direct Electronic Access
ECB	:	European Central Bank
EFSF	:	European Financial Stability Facility
ESRB	:	European Systemic Risk Board
EU	:	European Union
FC	:	Foreign Currency
FDI	:	Foreign Direct Investment

Fed	:	Federal Reserve System
FMI	:	Financial Market Infrastructures
FSB	:	Financial Stability Board
FSC	:	Financial Stability Committee
FSI	:	Financial Strength Index
FSOC	:	Financial Stability Oversight Council
FX	:	Foreign Exchange
G-20	:	Group of Twenty
G-SIB	:	Global Systemically Important Banks
G-SIFI	:	Global Systemically Important Financial Institutions
GDDS	:	Government Domestic Debt Securities
GDP	:	Gross Domestic Product
IAIS	:	International Association of Insurance Supervisors
ICC	:	Interbank Card Center
IFS	:	IMF International Financial Statistics
IMF	:	International Monetary Fund
IOSCO	:	International Organization of Securities Commissions
ISE	:	Istanbul Stock Exchange
LGD	:	Loss Given Default
ME	:	Maximum Entropy
MPC	:	Monetary Policy Committee
NPL	:	Non-performing Loan
NSFR	:	Net Stable Funding Ratio
ODWG	:	OTC Derivatives Working Group

OECD	:	Organisation for Economic Co-operation and Development
OTC	:	Over the Counter (Markets)
PDP	:	Public Disclosure Platform
PIIGS	:	Portugal, Ireland, Italy, Greece and Spain
PMC	:	Pension Monitoring Center
PRC	:	Peer Review Council
PS	:	Primary Surplus
QIS	:	Quantitative Impact Study
RoA	:	Return on Asset
RoE	:	Return on Equity
RRP	:	Recovery and Resolution Plan
RR	:	Reserve Requirement
RWA	:	Risk Weighted Assets
SDIF	:	Savings Deposit Insurance Fund
SIB	:	Systemically Important Bank
SIFI	:	Systemically Important Financial Institution
SME	:	Small and Medium Size Enterprise
SSB	:	Standard Setting Bodies
TL	:	Turkish Lira
TOKI	:	Housing Development Administration of Turkey
Treasury:		Republic of Turkey Undersecretariat of Treasury
TURKSTAT:		Turkish Statistical Institute
UK	:	United Kingdom
USA	:	United States of America

USD	:	United States Dollar
VaR	:	Value at Risk
VBA	:	Visual Basic Application
VIX	:	Chicago Board Options Exchange Market Volatility Index