## **Abbreviations**

ABS Alsi ARM asset-backed security All-Share Index adjustable-rate mortgage
Bureau for Economic Research
Bank for International Settlements BER BIS BJM BLS Barnard Jacobs Mellet Bureau of Labor Statistics Bank of England
Brazil, Russia, India and China
comprehensive development framework
collateralised debt obligation
credit default swap
Congress of South African Trade Unions BoE

BRIC CDF

CDF CDO CDS COSATU

Congress of South African Trade Unions
Centre for Economic Policy Research
consumer price index
consumer price index excluding mortgage interest cost for
metropolitan and other urban areas
credit risk transfer
commodity terms of trade
direct foreign investment CEPR CPI CPIX

CRT CTOT DFI DSGE

dynamic stochastic general equilibrium European Central Bank Eastern Europe, Middle East, Africa ECB EEMEA FDIC FINStab FSA GDE Federal Deposit Insurance Corporation Financial Stability

Financial Services Authority gross domestic expenditure gross domestic expenditure gross domestic product general unrestricted model International Monetary Fund low-probability high-impact Living Standards Measure GDP GUM IMF LPHI LSM MBS

Living Standards Measure mortgage-backed security Mining Industry Growth, Development and Employment Task Team Monetary Policy Committee Mineral and Petroleum Resources Development Act MIGDETT

MPC MPRDA

NBER National Bureau of Economic Research

nominal effective exchange rate (of the rand) originate and distribute NEER O&D

OECD PPI QDII

originate and distribute
Organisation for Economic Co-operation and Development
producer price index
Qualified Domestic Institutional Investor
Qualified Foreign Institutional Investor