
Abbreviations

ABCP	Asset-backed commercial paper
ABS	Asset-backed securities
ABS	Australian Bureau of Statistics
ABX	Asset-backed securities index
AIG	American International Group
AIGPF	AIG Financial Products Corp.
AMLF	Asset-Backed Commercial Paper Money Market Mutual Fund Liquidity Facility
APF	Asset Purchase Facility
APRA	Australian Prudential Regulation Authority
APS	Asset Protection Scheme
BI	Bank Indonesia
BICRA	Banking Industry Country Risk Assessment
BNM	Bank Negara Malaysia
BOE	Bank of England
BOJ	Bank of Japan
BOK	Bank of Korea
BOT	Bank of Thailand
BSI	Banking System Indicator
CAP	Capital Assistance Program
CAR	Capital adequacy ratio
CBC	Central Bank of the Republic of China (Taiwan)
CCHS	Check Clearing House System
CDIC	Central Deposit Insurance Corporation
CDO	Collateralized debt obligations
CDS	Credit default swaps
CGS	Credit Guarantee Scheme

CGSS	Central Government Securities Settlement System
CIFS	CBC Interbank Funds-Transfer System
CPFF	Commercial Paper Funding Facility
CPI	Consumer price index
CPP	Capital Purchase Program
CPSS	Committee on Payment and Settlement Systems
DGBAS	Directorate-General of Budget, Accounting and Statistics of Executive Yuan
DVP	Delivery versus payment
EBTS	Electronic Bond Trading System
EESA	Emergency Economic Stabilization Act of 2008
ETF	Exchange-traded fund
EU	European Union
EUR	Eurocurrency
FDIC	Federal Deposit Insurance Corporation
FED	Federal Reserve System
FSA	Financial Services Agency
FSC	Financial Supervisory Commission
FSP	Financial Stability Plan
FSS	Financial Supervisory Service
G20	Group of Twenty
GBP	Great Britain pound
GDP	Gross domestic product
GNP	Gross national product
GSE	Government-sponsored enterprise
GTSM	GreTai Securities Market
HKMA	Hong Kong Monetary Authority
IMF	International Monetary Fund
IOSCO	International Organization of Securities Commissions
IRS	Interbank Remittance System
JCIC	Joint Credit Information Center
JPY	Japanese yen
LHS	Left-hand scale

LIBOR	London Interbank Offered Rate
MAS	Monetary Authority of Singapore
MMIFF	Money Market Investor Funding Facility
MOEA	Ministry of Economic Affairs
MOF	Ministry of Finance
MOI	Ministry of Interior
MPI	Macro-prudential Indicator
NPL	Non-performing loan
NTD	New Taiwan dollar
OIS	Overnight index swaps
OTC	Over-the-counter
PDCF	Primary Dealer Credit Facility
QDII	Qualified Domestic Institutional Investor
RBC	Risk-based capital
RBS	Royal Bank of Scotland
RHS	Right-hand scale
RMB	Renminbi
ROA	Return on assets
ROE	Return on equity
S&P	Standard & Poor's
SBA	Small Business Administration
SFAS	Statement of Financial Accounting Standards
SGD	Singapore dollar
SIV	Structured investment vehicles
SLS	Special Liquidity Scheme
SMEG	Small and Medium Enterprise Credit Guarantee Fund of Taiwan
SMEs	Small and medium enterprises
SPV	Special purpose vehicles
TAF	Term Auction Facility
TAIEX	Taiwan Stock Exchange Weighted Index
TALF	Term Asset-Backed Securities Loan Facility
TARP	Troubled Asset Relief Program
TEJ	Taiwan Economic Journal Co., Ltd

TLGP	Temporary Liquidity Guarantee Program
TSLF	Term Securities Lending Facility
TWSE	Taiwan Stock Exchange Corporation
UKFI	UK Financial Investments Limited
USD	United States dollar
VaR	Value at risk
WPI	Wholesale price index