
Abbreviations

ABCP	Asset-backed commercial paper
ABS	Australian Bureau of Statistics
APRA	Australian Prudential Regulation Authority
AUD	Australia dollar
BCBS	Basel Committee on Banking Supervision
BI	Bank Indonesia
BICRA	Banking Industry Country Risk Assessment
BIS	Bank for International Settlements
BLS	Bureau of Labor Statistics
BNM	Bank Negara Malaysia
BOJ	Bank of Japan
BOK	Bank of Korea
BOT	Bank of Thailand
BSI	Banking System Indicator
CAR	Capital adequacy ratio
CBC	Central Bank of the Republic of China (Taiwan)
CBRC	China Banking Regulatory Commission
CCHS	Check Clearing House System
CDIC	Central Deposit Insurance Corporation
CDS	Credit default swap
CIFS	CBC Interbank Funds-Transfer System
CNY	Chinese Yuan
CPI	Consumer price index
DBU	Domestic business units
DGBAS	Directorate-General of Budget, Accounting and Statistics of the Executive Yuan
DVP	Delivery-Versus-Payment

ETFs	Exchange-traded funds
EU	European Union
EUR	Eurocurrency
FDIC	Federal Deposit Insurance Corporation
FED	Federal Reserve System
FISC	Financial Information Service Co., Ltd
FSA	Financial Services Agency
FSIs	Financial Soundness Indicators
FSC	Financial Supervisory Commission
FSS	Financial Supervisory Service
G20	Group of Twenty
GBP	Great Britain pound
GDP	Gross domestic product
GPD	Generalized Pareto distribution
GTSM	GreTai Securities Market
HICP	Harmonised Index of Consumer Prices
HKMA	Hong Kong Monetary Authority
IAS	International Accounting Standards
IFRS	International Financial Reporting Standards
IMF	International Monetary Fund
IRS	Interbank Remittance System
JCIC	Joint Credit Information Center
JPY	Japanese yen
KRW	Korean won
MAS	Monetary Authority of Singapore
MOEA	Ministry of Economic Affairs
MOF	Ministry of Finance
MOI	Ministry of Interior
MOU	Memorandum of Understanding
MPI	Macro-Prudential Indicator
NPL	Non-performing loan
NTD	New Taiwan dollar
OTC	Over-the-counter

PBC	People's Bank of China
RBC	Risk-based capital
RMB	Renminbi
ROA	Return on assets
ROE	Return on equity
RRR	Reserve requirement ratio
SFAS	Statement of Financial Accounting Standards
SGD	Singapore dollar
SIFIs	Systemically important financial institutions
SMEG	Small and Medium Enterprise Credit Guarantee Fund of Taiwan
SMEs	Small and medium enterprises
SSG	Senior Supervisors Group
TAIEX	Taiwan Stock Exchange Weighted Index
TEJ	Taiwan Economic Journal Co., Ltd
TWSE	Taiwan Stock Exchange
USD	United States dollar
VaR	Value at Risk
WPI	Wholesale price index