
Abbreviations

ABS	Asset-backed securities
ABS	Australian Bureau of Statistics
APRA	Australian Prudential Regulation Authority
BCBS	Basel Committee on Banking Supervision
BICRA	Banking Industry Country Risk Assessment
BLS	Bureau of Labor Statistics
BNM	Bank Negara Malaysia
BoE	Bank of England
BOJ	Bank of Japan
BOK	Bank of Korea
BOT	Bank of Thailand
BSI	Banking System Indicator
CARs	Capital adequacy ratios
CBC	Central Bank of the Republic of China (Taiwan)
CCHS	Check Clearing House System
CDS	Credit default swap
CIFS	CBC Interbank Funds-Transfer System
CMBS	Commercial mortgage-backed securities
CPI	Consumer price index
CPSS	Committee on Payment and Settlement Systems
DBUs	Domestic business units
DGBAS	Directorate-General of Budget, Accounting and Statistics of the Executive Yuan
DRAM	Dynamic random access memory
ECB	European Central Bank
ECFA	Cross-Straits Economic Cooperation Framework Agreement
EU	European Union

EUR	Eurocurrency
FED	Federal Reserve System
FDIC	Federal Deposit Insurance Corporation
FSAP	Financial Sector Assessment Program
FSB	Financial Stability Board
FSC	Financial Supervisory Commission
FSIs	Financial soundness indicators
FSS	Financial Supervisory Service
G20	Group of Twenty
GBP	Great British Pounds (Sterling)
GDP	Gross domestic product
GIIPS	Greece, Ireland, Italy, Portugal, and Spain
GPD	Generalized Pareto distribution
G-SIFIS	Global systemically important financial institutions
GTSM	Gretai securities market
HKMA	Hong Kong Monetary Authority
IMF	International Monetary Fund
INR	Indian rupee
IOSCO	International Organization of Securities Commissions
IRS	Interbank remittance system
JCIC	Joint Credit Information Center
JPY	Japanese yen
KRW	Korean won
LED	Light-emitting diode
LTV	Loan to value
MAS	Monetary Authority of Singapore
MOF	Ministry of Finance
MOI	Ministry of Interior
MPI	Macro-prudential indicator
NPL	Non-performing loan
MYR	Malaysian ringgit
NCD	Negotiable certificate of deposit
NTD	New Taiwan dollar

OBU s	Offshore banking units
OTC	Over-the-counter
PBC	People's Bank of China
PD s	Probabilities of default
RBC	Risk-based capital
RMB	Renminbi
ROA	Return on assets
ROE	Return on equity
RRR	Reserve requirement ratio
S&P	Standard and Poor's
SFAS	Statement of Financial Accounting Standards
SGD	Singapore dollar
SIPS s	Systemically important payment systems
SMEG	Small and Medium Enterprise Credit Guarantee Fund of Taiwan
SME s	Small and medium enterprises
SUR	Seemingly unrelated regression
TAIEX	Taiwan Stock Exchange Weighted Index
TCB	Taiwan Cooperative Bank
TCH	Taiwan clearing house
TDCC	Taiwan Depository & Clearing Corporation
TEJ	Taiwan Economic Journal Co., Ltd
TFT-LCD	Thin film transistor-liquid crystal display
TWSE	Taiwan Stock Exchange
USD	US dollar
VAR	Vector autoregression
VaR	Value at Risk
WGP	World gross product
WPI	Wholesale price index