Index

Index of Figures

Index of Tables

List of Abbreviations

AR – Autoregressive

BBCA.JK – Bank Central Asia

BBRI.JK – Bank Rakyat Indonesia

BSI – Banking Stability Index

CDS – Credit Default Swap

CoVaR – Conditional Value at Risk

D05.SI – DBS Group Holdings

DiDe – Distress Dependence Matrix

ECB – European Central Bank

EVT – Extreme Value Theory

EWMA – Exponential Weighted Moving Average

FTASEANAS – FTSE ASEAN All Share Index

GARCH – Generalized Autoregressive Conditional Heteroskedasticity

JPoD – Joint Probability of Distress

MES – Marginal Expected Shortfall

MLE – Maximum Likelihood Estimation

O39.SI – Oversea-Chinese Banking

OLS – Ordinary Least Squares

PAO – Probability that at Least One Bank becomes Distressed

PUBM.KL – Public Bank BHD

SES – Systemic Expected Shortfall

SII – Systemic Impact Index

SRISK – Systemic Risk indices

U11.SI – United Overseas Bank

VaR – Value at Risk

VI – Vulnerability Index