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## 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