

# Abbreviations

---

ABCP	asset-backed commercial paper
ABS	asset-backed security
AMH	Adaptive Markets Hypothesis
BCBS	Basel Committee on Banking Supervision
BDT	Behavioural Decision Theory
BHC	bank holding company
BIS	Bank of International Settlements
CAPM	Capital Asset Pricing Model
CB	countercyclical buffer
CCB	capital conservation buffer
CDO	collateralised debt obligation
CDS	credit default swap
CSR	corporate social responsibility
EBA	European Banking Authority
EMH	Efficient Market Hypothesis
EU	European Union
FASB	Financial Accounting Standards Board
FCA	Financial Conduct Authority
FDIC	Federal Deposit Insurance Corporation
FIH	Financial Instability Hypothesis
FSB	Financial Stability Board
GFC	Global Financial Crisis
IIF	Institute of International Finance
LCFI	Large Complex Financial Institution
M&M	Modigliani-Miller Theorem
MBS	mortgage-backed securities
REIT	real estate investment trust
RoA	return on assets
RoE	return on equity

RPE	relative performance evaluation
RWA	Risk-Weighted Assets
RWH	Random Walk Hypothesis
RWO	risk-weight optimisation
SEC	Securities and Exchange Commission
SOX	Sarbanes-Oxley Act
TBTF	too-big-to-fail
VaR	Value at Risk