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## Abbreviations

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| <b>ABS</b>      | Australian Bureau of Statistics  |
| <b>ACH</b>      | Automated clearing house   |
| <b>ADR</b>      | American depositary receipt  |
| <b>AT1</b>      | Additional Tier 1  |
| <b>ATM</b>      | Automated teller machine   |
| <b>BICRA</b>    | Banking Industry Country Risk Assessment                                       |
| <b>BIS</b>      | Bank for International Settlements   |
| <b>BoE</b>      | Bank of England  |
| <b>BOJ</b>      | Bank of Japan  |
| <b>BOK</b>      | Bank of Korea  |
| <b>BPS</b>      | Basis points   |
| <b>BSI</b>      | Banking system indicator   |
| <b>BTFP</b>     | Bank Term Funding Program  |
| <b>CBC</b>      | Central Bank of the Republic of China (Taiwan)                                 |
| <b>CD</b>       | Certificate of deposit   |
| <b>CET 1</b>    | Common Equity Tier 1   |
| <b>CIFS</b>     | CBC Interbank Funds Transfer System  |
| <b>CISO</b>     | Chief information security officer   |
| <b>CNY</b>      | Renminbi   |
| <b>CoCo</b>     | Contingent convertible   |
| <b>COVID-19</b> | Coronavirus disease 2019   |
| <b>CP</b>       | Commercial paper   |
| <b>CPI</b>      | Consumer price index   |
| <b>DBU</b>      | Domestic banking unit  |
| <b>DGBAS</b>    | Directorate-General of Budget, Accounting and Statistics of the Executive Yuan |
| <b>D-SIB</b>    | Domestic systemically important bank   |
| <b>ECB</b>      | European Central Bank  |

|             |   |
|-------------|---|
| <b>EPA</b>  | Environmental Protection Administration         |
| <b>ESG</b>  | Environmental, social, and corporate governance |
| <b>EU</b>   | European Union                                  |
| <b>EUR</b>  | Euro  |
| <b>FCEC</b> | Foreign currency exchange counters              |
| <b>FDIC</b> | Federal Deposit Insurance Corporation           |
| <b>Fed</b>  | Federal Reserve System                          |
| <b>FISC</b> | Financial Information Service Co., Ltd.         |
| <b>FRB</b>  | First Republic Bank                             |
| <b>FSB</b>  | Financial Stability Board                       |
| <b>FSC</b>  | Financial Supervisory Commission                |
| <b>FSIs</b> | Financial soundness indicators                  |
| <b>FX</b>   | Foreign exchange                                |
| <b>GDP</b>  | Gross domestic product                          |
| <b>GDR</b>  | Global depository receipt                       |
| <b>GHG</b>  | Greenhouse gas                                  |
| <b>ICS</b>  | Insurance capital standard                      |
| <b>IFIS</b> | Inter-bank Financial Information System         |
| <b>IFRS</b> | International Financial Reporting Standard      |
| <b>IMF</b>  | International Monetary Fund                     |
| <b>JCIC</b> | Joint Credit Information Center                 |
| <b>JPY</b>  | Japanese yen                                    |
| <b>KRW</b>  | Korean won                                      |
| <b>KWh</b>  | Kilowatt hour                                   |
| <b>LCR</b>  | Liquidity coverage ratio                        |
| <b>LGfV</b> | Local government financing vehicle              |
| <b>LTV</b>  | Loan-to-value                                   |
| <b>MOEA</b> | Ministry of Economic Affairs                    |
| <b>MOF</b>  | Ministry of Finance                             |
| <b>MOI</b>  | Ministry of the Interior                        |
| <b>MOTC</b> | Ministry of Transportation and Communications   |
| <b>MPI</b>  | Macro-Prudential Indicator                      |
| <b>MSCI</b> | Morgan Stanley Capital International            |

|               |   |
|---------------|---|
| <b>MYR</b>    | Malaysian ringgit                                   |
| <b>NCD</b>    | Negotiable certificates of deposit                  |
| <b>NEER</b>   | Nominal effective exchange rate                     |
| <b>NGFS</b>   | Network for Greening the Financial System           |
| <b>NPL</b>    | Non-performing loan                                 |
| <b>NSFR</b>   | Net stable funding ratio                            |
| <b>NTD</b>    | New Taiwan dollar                                   |
| <b>OBU</b>    | Offshore banking unit                               |
| <b>OTC</b>    | Over-the-counter                                    |
| <b>PBOC</b>   | People’s Bank of China                              |
| <b>PPI</b>    | Producer price index                                |
| <b>PPS</b>    | Percentage points                                   |
| <b>RBC</b>    | Risk-based capital                                  |
| <b>REER</b>   | Real effective exchange rate                        |
| <b>Repo</b>   | Repurchase agreement                                |
| <b>RMB</b>    | Renminbi  |
| <b>ROA</b>    | Return on assets                                    |
| <b>ROE</b>    | Return on equity                                    |
| <b>SGD</b>    | Singapore dollar                                    |
| <b>SME</b>    | Small and medium-sized enterprises                  |
| <b>SVB</b>    | Silicon Valley Bank                                 |
| <b>TAIEX</b>  | Taiwan Stock Exchange Weighted Index                |
| <b>TCH</b>    | Taiwan Clearing House                               |
| <b>TDR</b>    | Taiwan depositary receipt                           |
| <b>TEJ</b>    | Taiwan Economic Journal Co., Ltd.                   |
| <b>TFVI</b>   | Taiwan financial vulnerability index                |
| <b>TPEx</b>   | Taipei Exchange                                     |
| <b>TPEX</b>   | Taipei Exchange Capitalization Weighted Stock Index |
| <b>T-SDGs</b> | Taiwan Sustainable Development Goals                |
| <b>TWSE</b>   | Taiwan Stock Exchange                               |
| <b>UBS</b>    | Union Bank of Switzerland                           |
| <b>USD</b>    | US dollar   |
| <b>UST</b>    | TerraUSD  |

|            |                                 |
|------------|---------------------------------|
| <b>VaR</b> | Value at risk                   |
| <b>WAL</b> | Western Alliance Bancorporation |
| <b>WPI</b> | Wholesale price index           |