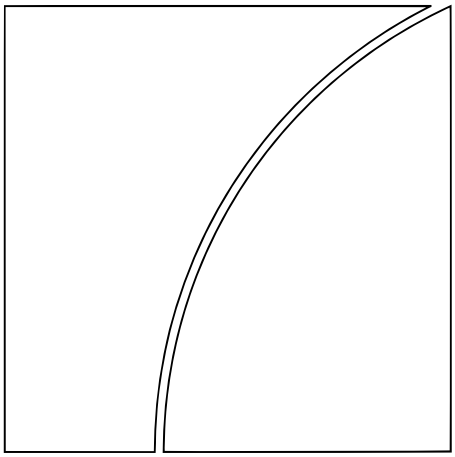
Basel Committee on Banking Supervision

SCO

Scope and definitions

SCO95

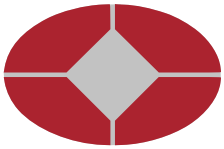
Glossary and abbreviations



This lists the abbreviations used in the Basel Framework.

Version effective as of 15 December 2019

First version in the format of the consolidated framework.



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A-IRB Advanced internal ratings-based ABCP Asset-backed commercial paper ADC Acquisition, development and construction ALCO Asset and liability management committee AMA Advanced measurement approach AML Anti-money-laundering ARS Argentine peso ASA Alternative standardised approach ASF Available stable funding AT1 Additional Tier 1 AUD Australian dollar BCP Basel Core Principle BIS Bank for International Settlements bp Basis points BRL Brazilian real CAD Canadian dollar CCF Credit conversion factor CCP Central counterparty CCR Counterparty credit risk CDD Customer due diligence CDO Collateralised debt obligation CDS Credit default swap CET1 Common Equity Tier 1 CF