

Basel Committee on Banking Supervision

SCO

Scope and definitions

SCO95

Glossary and abbreviations

This chapter lists the abbreviations used in the Basel Framework.

Version effective as of 01 January 2022

Updated to include new terminology introduced in the December 2017 Basel III publication.



BANK FOR INTERNATIONAL SETTLEMENTS

This document has been generated on 29/08/2026 based on the Basel Framework data available on the BIS website (www.bis.org).

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A-IRB Advanced internal ratings-based ABCP Asset-backed commercial paper ABS Asset-backed securities ADC Acquisition, development and construction ALCO Asset and liability management committee AML Anti-money-laundering APL Actual profit and loss ARS Argentine peso ASF Available stable funding AT1 Additional Tier 1 AUD Australian dollar AUF Additional utilisation factor BA-CVA Basic approach to credit valuation adjustment risk BCP Basel Core Principle BF Balance factor BI Business indicator BIC Business indicator component BIS Bank for International Settlements BOR Interbank offered rates bp Basis points BRL Brazilian real CAD Canadian dollar CCBS Cross-currency basis spread