

ANNEX C: ABBREVIATIONS

ADGM	Abu Dhabi Global Market
AT1	Additional Tier 1
BCBS	Basel Committee on Banking Supervision
CBUAE	Central Bank of the UAE
CCoB	Capital Conservation Buffer
CCP	Central Counterparty
CCyB	Countercyclical Capital Buffer
CET1	Common Equity Tier 1
CRD IV	Capital Requirements Directive IV
CVA	Credit Valuation Adjustment
EPRS	Electronic Prudential Reporting System
EU	European Union
FSRA	Financial Services Regulatory Authority
GLO	Glossary
PONV	Point of Non-Viability
PRU	Prudential – Investment, Insurance Intermediation and Banking Rulebook
QCCP	Qualifying Central Counterparty
RWA	Risk-Weighted Asset
SA-CCR	Standardised Approach for measuring counterparty credit risk
T1	Tier 1 (comprising CET1 and AT1)
T2	Tier 2