Risk management acronyms

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A few risk management acronyms are set out below. Fuller explanations are available in the Nematrian website risk management glossary or via the hyperlinks set out below.

CDS	Credit default swap
CRM	Comprehensive risk measure
CTP	Correlation trading portfolio
CVA	Credit valuation adjustment
ES	Expected shortfall
FVA	Funding valuation adjustment
GAAP	Generally Accepted Accounting Principles
IFRS	International Financial Reporting Standards
IRC	Incremental risk charge
MTM	Mark-to-market
OTC	Over-the-counter
P&L	Profit and loss
PFE	Potential future exposure
PVBP	Present value of a basis point
RWA	Risk-weighted assets
SDR	Special drawing rights
SMM	Standardised measurement method
VaR	Value-at-Risk