

PMSinfo Kennzahlen

A ccrued Interest	Basis Point Value (BPV)	Counterparty Risk
Active Return	Basle Capital Requirements	Covariance
Add On Factor	Bear Beta	Credit Exposure
Alpha	Bera-Jarque	Credit Risk
Alternative Modified Jensen	Berger-Parker Index	Credit Spread
Annualised Volatility	Beta	Credit Spread Risk
Appraisal Ratio	Beta of Negative Markets	Credit Spread Shifts
Arithmetic Excess Return	Beta of Positive Markets	Cumulative PD
Asset Based Gross Leverage	Beta Timing Ratio	Currency Shifts
Asset Based Net Leverage	Bid/Ask Spreads	Current Drawdown
Attribution Allocation Effect	Bull Beta	
Attribution Currency Effect	Burke Ratio	D Ratio
Attribution Error Term		Days to Liquidate
Attribution Income Effect	C almar Ratios	Delta
Attribution Interaction Effect	CDS Spread Curve Shifts	Delta Equivalent
Attribution Selection Effect	Clean Present Value	Delta Vector
Attribution Spread Effect	Clean Price	Derivatives Exposure
Attribution Treasury Effect	Clean Theoretical Value	Differential Return
Autocorrelation	Coefficient of Determination	Dirty Present Value
Average Drawdown	Commodity Risk	Dirty Price
Average Life	Component Expected Shortfall	Dirty Theoretical Value
Average Negative Returns	Component Value-at-Risk	Distribution Range
Average Paid Price	Compound Rate of Return	Diversity Index
Average Paid Value	Concentration Index	Down Capture Indicator
Average Positive Returns	Concentration Risk	Down Number Ratio
Average Recovery Time	Conditional Value-at-Risk	Down Percentage Ratio
Average Return	Convexity	Downside Deviation
Average Value-at-Risk	Cornish-Fisher Value-at-Risk	Downside Tracking Error
	Correlation	Downside Variance
B acktesting Outliers	Correlation Stress	Downside Volatility
BAI Performance	Counterparty Exposure	Drawdown

Drawdown Deviation	FX Expected Shortfall	Interest Rate Shifts
Drawdown Duration	FX Exposure	Interest Value-at-Risk (IVaR)
Drawdown Peak Date	FX Value-at-Risk	Internal Rate of Return (IRR)
Drawdown Recovery Date		ISDA Expected Loss
Drawdown Recovery Portion	G amma	Issuer Exposure
Drawdown Valley Date	Gamma Risk	
Duration	GARCH Volatility	J arque-Bera
Duration Until First Call	Gaussian Value-at-Risk	Jensen's Alpha
Duration Until Maturity	Geometric Excess Return	Jensen's Differential Return
	GIPS Performance	Jensen's Measure
E ndogenous Liquidation VaR	Global Exposure	JP Morgan Expected Loss
Equity Expected Shortfall	Graham and Harvey 1	
Equity Exposure	Graham and Harvey 2	K appa 3
Equity Shifts	Greek Sensitivities	Kepler Ratio
Equity Value-at-Risk	Gross Exposure	Key Rate Convexities
Ex-Ante Tracking Error	Gross Leverage	Key Rate Cross Convexities
Excess Kurtosis	Gross Market Value (GVM)	Key Rate Deltas
Excess Return		Key Rate Duration
Excess Return Distribution	H erfindahl Index	Key Rate Sensitivities
Exogenous Liquidation VaR	High-Watermark	Kurtosis
Expected Loss	Higher Moment	
Expected Prepayment	Historical Simulation Max Loss	L ake Ratio
Expected Shortfall	Historical Simulation Mean	Lambda
Expected Tracking Error (ETE)	Historical Value-at-Risk	Largest Individual Drawdown
Ex-Post Alpha	Hull-White Expected Loss	Leverage Level
Ex-Post Tracking Error	Hurst Index	Liquidated Asset Value
Exposures		Liquidation-Adjusted VaR
	I mpact Ratio	Liquidity Grade
F air Price	Implied Volatility	Liquidity Metrics
Fair Value	Incremental Expected Shortfall	Liquidity Spread
Fama Diversification	Incremental Value-at-Risk	Liquidity Spread VaR
Fama Net Selectivity	Index Risk	Liquidity Trend
Fama Selectivity	Inflation Risk	Liquidity VaR
Fama Systematic Risk	Information Ratio	Long Exposure
FIFO Paid Price	Inner Reserves	Long Market Value (LMV)
FIFO Paid Value	Intrinsic Value	Long/Short Ratio
Fisher's Skewness	Interest Expected Shortfall	Long-Term Value-at-Risk

Long-Term Volatility (LTV)	Modigliani Sortino	Present Value
M Squared	Money Weighted Return	Price Return Month-to-Date
Marginal Expected Shortfall	Monte Carlo Value-at-Risk	Price Return Week-to-Date
Marginal Value-at-Risk	N egative Return Periods	Price Return Year-to-Date
Martin Ratio	Net Exposure	Price Value of a Basis Point
Maximum 1Y Rolling ROR	Net Leverage	Proceeds
Maximum Absolute Deviation	Net Market Value (NMV)	Profit & Loss (P&L)
Maximum Consecutive Losses	Net Present Value (NPV)	Prospect Ratio
Maximum Drawdown (MDD)	Non-Normal Tracking Error	R Squared
Maximum Loss	Number of Drawdowns	RAROC
Maximum Value-at-Risk	O mega	Rate of Return (ROR)
Max Drawdown Rec. Days	Omega Excess Return	Realised Loss
Mean Absolute Deviation	Opportunity Rate	Realised Profit
Mean Arithm. Excess Return	Option Adjusted Duration	Recovery Rate
Mean Efficiency Ratio	Option Adjusted Spread (OAS)	Recovery Time
Mean Geom. Excess Return	Option Delta	Regression Alpha
Mean Negative Periods	Option Gamma	Regression Beta
Mean Positive Periods	Option Theta	Relative Bid/Ask Spreads
Medium-Term Volatility (MTV)	Option Value	Relative Value-at-Risk
Minimum 1Y Rolling ROR	Option Vega	Remaining Amount
Minimum Value-at-Risk	Outperformance	Residual Term
Mispricing	P ain Index	Residual Volatility
Mixture-of-Normals VaR	Pain Ratio	Return Distribution
Modified Burke Ratio	Parametric Value-at-Risk	Reward to Variability Ratio
Modified Dietz	Past Performance	Reward to Volatility Ratio
Modified Dietz Contribution	Peak Exposure	Rho
Modified Duration First Call	Pearson's Kurtosis	Risk-Adjusted Performance
Modified Duration Maturity	Percentage Gain Ratio	Risk Commitment
Modified Jensen's Alpha	Performance Contribution	Risk Contribution
Modified Sharpe Ratio	Positive Return Periods	Risk Curve Basis Point Value
Modified Treynor Ratio	Premium Sum	Risk Efficiency Ratio
Modified Value-at-Risk	Prepayment Basis Point Value	Risk Premium
Modigliani Beta	Prepayment NPV	S econd Moment
Modigliani Excess Return	Prepayment Risk	Second Worst Drawdown
Modigliani Ratio		Security Exposure
Modigliani Return		

Semi Variance
 Semi Volatility
 Shannon Index
 Sharpe Index
 Sharpe Measure
 Sharpe Ratio
 Short Exposure
 Short Market Value (SMV)
 Shortfall Expectation
 Shortfall Probability
 Shortfall Variance
 Short-Term Tracking Error
 Short-Term Volatility (STV)
 Skewness
 Skewness Kurtosis Ratio
 Sortino Ratio
 Specific Risk
 Spread Expected Shortfall
 Spread Value-at-Risk
 Standard Deviation
 Sterling Ratios
 Swap Equivalent
 SRRI
 Systematic Risk

Theta
 Theoretical Price
 Theoretical Profit/Loss
 Theoretical Value
 Time in Drawdown
 Time to Liquidation
 Time to Maturity
 Time to Recovery
 Time under Water
 Time Weighted Return (TWR)
 Tracking Error Efficiency Ratio
 Tracking Error (TE)
 Tracking Error Downside
 Tracking Error MAD
 Tracking Error MAX
 Treynor-Black Ratio
 Treynor Measure
 Treynor Ratio

Ulcer Index
 Ulcer Performance Index
 Underlying Present Value
 Unexpected Loss
 Unrealised Loss
 Unrealised Profit
 Unwind Expected Loss
 Up Capture Indicator
 Up Number Ratio
 Up Percentage Ratio
 Upside Potential Ratio (UPR)
 Upside Variance
 Upside Volatility

Value-at-Risk
 Value-at-Risk Contribution
 Value of a Basis Point (VBP)
 Var/Covar Value-at-Risk

Variability Skewness
 Variance
 Variation Coefficient
 Vega
 Vega Risk
 Volatility
 Volatility Sensitivities
 Volatility Shifts
 Volatility Skewness
 Volatility Stress

Weighted Average Interest
 Weighted Average Life (WAL)
 Weighted Av. Period Interest

Yield
 Yield Spread
 Yield to Call (YTC)
 Yield to Maturity (YTM)
 Yield to Put (YTP)
 Yield to Worst (YTW)

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