- **Asset Risk Management**

  - Variance/covariance method
  - Parametric VaR incl. Gamma and Vega risk
  - Historical Simulation VaR
  - Monte Carlo Simulation VaR
  - Additive VaR, Long-Term VaR, non-normal distributions
  - Dynamic correlation matrix on time series
  - Backtesting (clean & dirty) VaR and Expected Shortfall
  - Cash flow-at-Risk (CfaR)
  - Scenario matrix method
  - Credit spread risks
  - XVA: CVA, DVA, FVA, MVA
  - CVaR CreditMetrics
  - CVaR CreditRisk+
  - Liquidity risk
  - Operational risk
  - Limit system
  - Risk reports