



- ◆ **Sensitivities**
  - ◆ Base Point Value
  - ◆ Base Point Risk
  - ◆ Duration
  - ◆ Modified Duration
  - ◆ Effective Duration
  - ◆ Spread Duration
  - ◆ Duration Times Spread
  - ◆ Convexity
  - ◆ Greeks (Delta, Gamma, Vega, Theta, Rho, Rho2 and higher order Greeks)
  - ◆ Yield Spread Sensitivity
  - ◆ Key Rate Sensitivity
  - ◆ Key Rate Cross Sensitivity
- ◆ **Returns**
  - ◆ IRR (internal rate of return or return)
  - ◆ Yield to Call
  - ◆ Yield to Put
  - ◆ Yield to Worst
- ◆ **Other Ratios**
  - ◆ Weighted Average Life
  - ◆ Weighted Average Maturity
  - ◆ Volatilities price/rate time series
- ◆ Correlations of price/rate time series
- ◆ **Credit Risks**
  - ◆ Expected Loss (credit default risk)
  - ◆ Credit Value Adjustment
  - ◆ Debt Value Adjustment
  - ◆ Funding Value Adjustment
  - ◆ Wrong-Way Risk
- ◆ **Performance Ratios**
  - ◆ Mean Return Arithmetic
  - ◆ Mean Absolute Deviation
  - ◆ Mean Absolute Deviation Annualised
  - ◆ Variance
  - ◆ Volatility
  - ◆ Annualised Volatility
  - ◆ Variance (Downside/UpSide)
  - ◆ Volatility (Downside/UpSide)
  - ◆ Volatility Annualised (Downside/UpSide)
  - ◆ Auto Correlation
  - ◆ Maximum/Minimum Rolling Rate of Return
  - ◆ Sharpe Ratio
  - ◆ Modigliani (Return, Excess Return)



- Arithmetic, Excess Return
- Geometric, Beta Return)
- ◆ Differential Return (Arithmetic, Geometric)
- ◆ Appraisal Ratio
- ◆ Fama (Systematic, Selectivity, Diversification Return, Net Selectivity Return)
- ◆ Mean Excess Return
- ◆ Ex Post Tracking Error (Arithmetic, Geometric)
- ◆ Ex Ante Tracking Error (Arithmetic, Geometric)
- ◆ Information Ratio
- ◆ Risk Efficiency Ratio
- ◆ Skewness
- ◆ Kurtosis
- ◆ Excess Kurtosis
- ◆ Jarque Bera Test
  
- ◆ **VaR Ratios**
  - ◆ Parametric VaR (Variance/Covariance Model)
  - ◆ Historical Simulation
  - ◆ Monte Carlo VaR
  - ◆ Backtesting (clean & dirty)
  - ◆ Expected Shortfall
  
- ◆ Incremental VaR
- ◆ Marginal VaR
- ◆ Component VaR
- ◆ Long Term VaR
- ◆ Additive VaR (Undiversified VaR)
- ◆ Spread VaR
- ◆ Liquidity VaR
- ◆ Liquidation Value-at-Risk
  
- ◆ **Stress tests of Scenarios** (several risk factors simultaneously and independently of each other)
  - ◆ Interest Curves
  - ◆ Currencies
  - ◆ Indices (stock and volatility indices)
  - ◆ Shares
  - ◆ Credit Spread Curves
  - ◆ Credit Default Indices
  - ◆ Volatilities (historical or implicit)
  - ◆ Yield Spreads
  - ◆ Liquidity Spreads
  - ◆ Inflation Curves (BEIR curves)
  - ◆ Inflation Indices
  - ◆ Interbanking Rates
  - ◆ Commodity Indices
  - ◆ Commodity Forward Curves



- ◆ Swap Rates
  - ◆ Gross Domestic Product
  - ◆ Unemployment Rate
  - ◆ Volatilities and Correlations for VaR Calculation
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- ◆ **Reverse Stress Tests** (Definition of a Worst Case Scenario)