

# Financial Key Figures

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Financial key figures can be used to evaluate circumstances, i.e. they offer assistance in evaluating solid and suitable investments and risk management.

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## Product Information

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### From Classical to Complex

PMS (**P**ortfolio and Risk **M**anagement **S**ystem) offers a wide range of financial key figures, starting from classical figures such as profit & loss or duration to complex key figures such as Credit Valuation Adjustment (CVA).

It is possible to represent all of the available key figures in PMS and to combine them for any type of reporting.



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## **A**bsolute Value-at-Risk

Accrued Interest  
Active Return  
Add On Factor  
Alpha  
Alternative Modified Jensen  
Annualised Volatility  
Appraisal Ratio  
Arithmetic Excess Return  
Ask Price Constancy  
Ask Price Delay  
Asset Based Gross Leverage  
Asset Based Net Leverage  
Asset Side Liquidity  
Attribution Allocation Effect  
Attribution Currency Effect  
Attribution Error Term  
Attribution Income Effect  
Attribution Interaction Effect  
Attribution Selection Effect  
Attribution Spread Effect  
Attribution Treasury Effect  
Autocorrelation  
Average Drawdown  
Average Life  
Average Negative Returns  
Average Paid Price  
Average Paid Value  
Average Positive Returns  
Average Recovery Time  
Average Return  
Average Value-at-Risk

## **B**acktesting Attribution

Backtesting Components  
Backtesting Outliers  
BAI Performance  
Basic SCR (BSCR)  
Basis Point Value (BPV)  
Basel Capital Requirements  
Bear Beta  
Bera-Jarque  
Berger-Parker Index  
Beta  
Beta of Negative Markets  
Beta of Positive Markets  
Beta Timing Ratio  
Bid/Ask Constancy  
Bid/Ask Spreads  
Bid/Ask Spread Delay  
Bid/Ask Spread Range  
Bid/Ask Spread Trends  
Bid/Ask Spread Volatility  
Bid Price Constancy

Bid Price Delay  
Bull Beta  
Burke Ratio  
BVI Liquidity Ratio

## **C**alculated Mid Price

Calculated Mid Price Delay  
Calibration Sensitivities  
Calmar Ratios  
CDS Spread Curve Shifts  
Charm  
Christoffersen Test  
Clean Backtesting Outliers  
Clean Present Value  
Clean Price  
Clean Theoretical Value  
Coefficient of Determination  
Color  
Commodity Risk  
Component Expected Shortfall  
Component Value-at-Risk  
Compound Rate of Return  
Concentration Index  
Concentration Risk  
Conditional Coverage  
Conditional VaR (CVaR)  
Convexity  
Cornish-Fisher Value-at-Risk  
Correlated Risk  
Correlation  
Correlation Stress  
Counterparty Exposure  
Counterparty Risk  
Covariance  
Credit Exposure  
Credit Metrics VaR  
Credit Risk  
Credit Spread  
Credit Spread Risk  
Credit Spread Shifts  
Credit Spread Var  
Credit Value Adjustment (CVA)  
Credit VaR  
Cross Convexities  
Cross Gammas  
CS01  
Cumulative PD  
Currency Risk  
Currency Shifts  
Current Drawdown  
Current Value-at-Risk

## **D** Ratio

Data Gaps  
Days to Liquidate  
Debt Value Adjustment (DVA)  
Default Probability  
Delta  
Delta Decay  
Delta Equivalent  
Delta Vector  
Derivatives Exposure  
Differential Return  
Dirty Backtesting Outliers  
Dirty Present Value  
Dirty Price  
Dirty Theoretical Value  
Distribution Range  
Diversity Index  
Down Capture Indicator  
Down Number Ratio  
Down Percentage Ratio  
Downside Deviation  
Downside Tracking Error  
Downside Variance  
Downside Volatility  
Drawdown  
Drawdown Deviation  
Drawdown Duration  
Drawdown Peak Date  
Drawdown Recovery Date  
Drawdown Recovery Portion  
Drawdown Valley Date  
Dual Gamma  
Duration  
Duration Until First Call  
Duration Until Maturity  
DV01

## **E**ffective Expected Exposure

Effective EPE  
Effective Potential Exposure  
Endogenous Liquidation VaR  
Equity Expected Shortfall  
Equity Exposure  
Equity Shifts  
Equity Value-at-Risk  
Ex-Ante Tracking Error  
Excess Kurtosis  
Excess Return  
Excess Return Distribution  
Exogenous Liquidation VaR  
Expected Exposure (EE)  
Expected Loss (EL)  
Expected Margin Calls  
Expected Negative Exposure

Expected Outliers  
Expected Positive Exposure  
Expected Prepayment  
Expected Shortfall (ES)  
Expected Tail Loss (ETL)  
Expected Tracking Error (ETE)  
Ex-Post Alpha  
Ex-Post Profit&Loss  
Ex-Post Tracking Error  
Exposures

## Fair Price

Fair Value  
Fama Diversification  
Fama Net Selectivity  
Fama Selectivity  
Fama Systematic Risk  
FIFO Paid Price  
FIFO Paid Value  
First-Order Greeks  
First-Order Model Risk  
First-Order Sensitivities  
Fisher's Skewness  
Funding Value Adjustment  
Funding Side Liquidity  
FX Expected Shortfall  
FX Exposure  
FX P&L Component  
FX Shifts  
FX Value-at-Risk

## Gamma

Gamma Decay  
Gamma Risk  
GARCH Volatility  
Gaussian Value-at-Risk  
Geometric Excess Return  
GIPS Performance  
Global Exposure  
Graham and Harvey 1  
Graham and Harvey 2  
Greek Sensitivities  
Gross Exposure  
Gross Leverage  
Gross Market Value (GVM)

## Haas Backtesting

Hedge Effectiveness  
Herfindahl Index  
High-Watermark  
Higher Moments  
Higher-Order Greeks  
Historical Expected Shortfall

Historical Simulation Max Loss  
Historical Simulation Mean  
Historical Value-at-Risk  
Hull-White Expected Loss  
Hull-White Parameters  
Hurst Index

## Impact Ratio

Impairment  
Implied Volatility  
Incremental Expected Shortfall  
Incremental Risk  
Incremental VaR (IVaR)  
Index Risk  
Index Shifts  
Inflation Risk  
Inflation Stress  
Information Ratio  
Inner Reserves  
Interest Expected Shortfall  
Interest Rate Risk  
Interest Rate Shifts  
Interest Value-at-Risk  
Internal Rate of Return (IRR)  
Intrinsic Value  
IRRBB  
ISDA Expected Loss  
Issuer Exposure

## Jarque-Bera

Jensen's Alpha  
Jensen's Differential Return  
Jensen's Measure  
JP Morgan Expected Loss  
Jumps

## Kappa 3

Keppeler Ratio  
Key Rate Convexities  
Key Rate Cross Convexities  
Key Rate Deltas  
Key Rate Duration  
Key Rate Sensitivities  
Kupiec Tests  
Kurtosis

## Lake Ratio

Lambda  
Largest Individual Drawdown  
Leverage Level  
Limit Utilisation  
Liquidated Asset Value  
Liquidation-Adjusted VaR  
Liquidity-at-Risk (LaR)

Liquidity Coverage Ratio (LCR)  
Liquidity Grade  
Liquidity Metrics  
Liquidity Ratio  
Liquidity Risk  
Liquidity Spread  
Liquidity Spread VaR  
Liquidity Stress  
Liquidity Trend  
Liquidity VaR (LVaR)  
LMM Parameters  
Long Exposure  
Long Market Value (LMV)  
Long/Short Ratio  
Long-Term Spread Range  
Long-Term Max Spread  
Long-Term Mean Spread  
Long-Term Value-at-Risk  
Long-Term Volatility (LTV)

## M Squared

Marginal Expected Shortfall  
Marginal Probability Default  
Marginal Risk  
Marginal VaR (MVaR)  
Market Risk  
Martin Ratio  
Max Bid/Ask Spread  
Maximum 1Y Rolling ROR  
Maximum Absolute Deviation  
Max Consecutive Losses  
Maximum Drawdown (MDD)  
Maximum Exposure  
Maximum Loss  
Maximum Peak Exposure  
Maximum Potential Exposure  
Maximum Value-at-Risk  
Max Drawdown Rec. Days  
Mean Absolute Deviation  
Mean Arithm. Excess Return  
Mean Bid/Ask Spread  
Mean Efficiency Ratio  
Mean Geom. Excess Return  
Mean Negative Periods  
Mean Positive Periods  
Medium-Term Volatility (MTV)  
Minimum 1Y Rolling ROR  
Minimum Capital Requirement  
Minimum Value-at-Risk  
Mispricing  
Mixture-of-Normals VaR  
Model Risk  
Model Sensitivities  
Modified Burke Ratio

Modified Dietz  
Modified Dietz Contribution  
Modified Duration First Call  
Modified Duration Maturity  
Modified Jensen's Alpha  
Modified Sharpe Ratio  
Modified Treynor Ratio  
Modified Value-at-Risk  
Modigliani Beta  
Modigliani Excess Return  
Modigliani Ratio  
Modigliani Return  
Modigliani Sortino  
Money Weighted Return  
Monte Carlo Value-at-Risk

## **N**egative Return Periods

Net BSCR  
Net Exposure  
Net Leverage  
Net Market Value (NMV)  
Net Present Value (NPV)  
Net Stable Funding Ratio  
Non-Normal Tracking Error  
Number of Drawdowns

## **O**mega

Omega Excess Return  
Opportunity Rate  
Option Adjusted Duration  
Option Adjusted Spread  
Option Delta  
Option Gamma  
Option Lambda  
Option Rho  
Option Rho2  
Option Sensitivities  
Option Theta  
Option Value  
Option Vega  
Outliers  
Outperformance

## **P**ain Index

Pain Ratio  
Parametric Value-at-Risk  
Parameter Sensitivities  
Parameter Stress  
Past Performance  
Peak Exposure (PE)  
Pearson's Kurtosis  
Percentage Gain Ratio  
Performance Contribution

Positive Return Periods  
Potential Future Exposure  
Premium Sum  
Prepayment Basis Point Value  
Prepayment NPV  
Prepayment Risk  
Present Value  
Price Return Month-to-Date  
Price Return Week-to-Date  
Price Return Year-to-Date  
Price Stress  
Pric  
Price Value of a Basis Point  
Proceeds  
Profit & Loss (P&L)  
Profit & Loss Components  
Profit & Loss Drivers  
Prospect Ratio  
PV01  
PVBP

## **Q**uantils

## **R** Squared

RAROC  
Rate of Return (ROR)  
Realised Loss  
Realised Profit  
Recovery Rate  
Recovery Time  
Regression Alpha  
Regression Beta  
Relative Bid/Ask Spreads  
Relative Bid/Ask Volatility  
Relative Outliers  
Relative Value-at-Risk  
Remaining Amount  
Residual Term  
Residual Volatility  
Return Distribution  
Reverse Positive Exposure  
Reward to Risk Ratios  
Reward to Variability Ratio  
Reward to Volatility Ratio  
Rho  
Rho2  
Rhova  
Risk-Adjusted Performance  
Risk Attribution  
Risk Commitment  
Risk Contribution  
Risk Curve Basis Point Value  
Risk Efficiency Ratio  
Risk Premium

Risky DV01  
Risky PV01  
Risky PVBP

## **S**A-CCR

SABR Parameters  
Second Moment  
Second-Order Greeks  
Second-Order Sensitivities  
Second Worst Drawdown  
Security Exposure  
Semi Variance  
Semi Volatility  
Sensitivities  
Shannon Index  
Sharpe Index  
Sharpe Measure  
Sharpe Ratio  
Short Exposure  
Short Market Value (SMV)  
**Shortfall** Expectation  
Shortfall Probability  
Shortfall Variance  
Short-Term Spread Range  
Short-Term Max Spread  
Short-Term Mean Spread  
Short-Term Tracking Error  
Short-Term Volatility (STV)  
Skewness  
Skewness Kurtosis Ratio  
Solvency Capital Requirement  
Sortino Ratio  
Specific Risk  
Speed  
Spread Expected Shortfall  
Spread Risk  
Spread Stress  
Spread Value-at-Risk  
Stale Price Tests  
Stand-Alone CVA  
Standard Deviation  
Standard Value-at-Risk  
Sterling Ratios  
Swap Equivalent  
SRR1  
Sub-VaR  
Systematic Risk  
Tail Expectation  
Theta  
Theoretical Price  
Theoretical Profit/Loss  
Theoretical Value  
Third-Order Greeks  
Third-Order Sensitivities

Time in Drawdown  
Time to Illiquidity  
Time to Liquidation  
Time to Maturity  
Time to Recovery  
Time to Wall  
Time under Water  
Time Weighted Return (TWR)  
Tracking Error Efficiency Ratio  
Tracking Error (TE)  
Tracking Error Downside  
Tracking Error MAD  
Tracking Error MAX  
Treydor-Black Ratio  
Treydor Measure  
Treydor Ratio

### **U**CITS Leverage

Ulcer Index  
Ulcer Performance Index  
Ultima  
Unconditional Coverage  
Uncorrelated Risk  
Underlying Present Value  
Unexpected Loss (UL)  
Unrealised Loss  
Unrealised Profit  
Unwind Expected Loss  
Up Capture Indicator  
Up Number Ratio  
Up Percentage Ratio  
Upside Potential Ratio (UPR)  
Upside Variance  
Upside Volatility  
Utilisation

### **V**alue-at-Risk

Value-at-Risk Contribution  
Value of a Basis Point (VBP)  
Vanna  
VaR Components  
Var/Covar Value-at-Risk  
Variability Skewness  
Variance  
Variation Coefficient

Vega  
Vega Convexity  
Vega Gamma  
Vega Risk  
Vera  
Veta  
Volatility  
Volatility Sensitivities  
Volatility Shifts  
Volatility Skewness  
Volatility Stress  
Volga  
Vomma

### **W**eighted Average Interest

Weighted Average Life (WAL)  
Weighted Av. Period Interest  
Wrong Way Risk (WWR)

### **X**VA

### **Y**ield

Yield Spread  
Yield Spread Sensitivity

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