

Kennzahlen

Kennzahlen helfen bei der Beurteilung von Sachverhalten. Sie unterstützen somit die Evaluierung von soliden und geeigneten Investments und helfen, das Risiko zu managen.

Produkt Information

Von klassisch bis komplex

PMS (**P**ortfolio und Risiko **M**anagement **S**ystem) bietet eine große Auswahl an Finanzkennzahlen. Angefangen von Klassikern, wie Gewinn & Verlust oder Duration bis hin zu komplexen Kennzahlen wie Credit Valuation Adjustment (CVA).

Alle verfügbaren Kennzahlen können in PMS dargestellt und für beliebige Reportings zusammengestellt werden.



Absolute 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

Backtesting 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

Calculated 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

Effective 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
ISDA Expected Loss
Issuer Exposure

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

Kappa 3
Kepler 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

Negative 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

Omega

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

Pain 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

Quantils

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

SA-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

UCITS 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

Value-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

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

XVA

Yield
Yield Spread
Yield Spread Sensitivity

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