RiskMetrics Group
The Center for the Financial Community

Risk Management

Risk Models Available

Instrument Types/ Pricing Models:

Amortizing Bond
Amortizing Cap
Amortizing Swap
Ascot
Asset Backed Security
Asset Swap
Australia/New Zealand Capital Index Bond
Bank Loan
Barrier Cap
Barrier Floor
Basis Swap
Bond
Bond Future
Bond Option
Cap
Cash
Cash Flow Stream
CDS
CDS Index
CDS Option
CFD
Collar
Collateralized Debt Obligation (synthetic)
Collateralized Mortgage Obligation
Commercial Mortgage Backed Security
Commodity Future
Commodity Future Spread Option
Commodity
Commodity Average Rate Option
Commodity Basis Swap
Commodity Double Barrier Option
Commodity Option
Commodity Single Barrier Option
Commodity Spread Option
Commodity Swap
Convertible Bond
Convertible Bond Option
Double Strike Cap
Double Strike Floor
Drop-in Scenario Instrument
Equity
Equity Average Rate Option
Equity Correlation Swap
Equity Double Barrier Option
Equity Factor Model
Equity Future
Equity Linked Note
Equity Option
Equity Single Barrier Option
Equity Swap
Equity Variance Swap
Floating Rate Convertible
Floor
Forward Rate Agreement
FRA
FRN
FX Digital Option
FX Forward
FX Option
FX Swap
FX Variance Swap
FX Average Rate Option
FX Double Barrier Option
FX Single Barrier Option
Generalized Sensitivity Instrument
Generic Bond
Generic Inflation Indexed Bond
Inflation Index Bond
Inflation Linked Swap
Inflation Swap
Interest Rate Digital Option
Interest Rate Future
Mandatory Convertible Bond
MBS
Money Market
Multi-Asset Option
Mutual Fund
Option on Bond Future
Option on Commodity Future
Option on Equity Future
Option on Interest Rate Future
Overnight Indexed Swap
Range-Accrual Note
Securitised Product
Sovereign CDS
Swap
Swaption
Synthetic CDO
UK Index-linked Gilt
US CMO
US MBS
Variance Swap

Statistics

Accrued Interest
Base Correlation Series Delta
Beta
Beta BB
Bond Equivalents
Break-even Inflation
Cash-Flow at Risk
CDO Correlation
CDS Delta
Clean Present Value
Commodity Delta
Commodity Gamma
Conditional Means Gains
Correlation Reporting
Credit Spread
CreditGrade Asset Volatility
Currency Delta
Currency Gamma
Delta
Delta Equivalents
Discrete Real Yield
Diversification Benefit
Dollar Delta
Dollar Gamma
Dollar Total Gamma
Duration
Earnings at Risk
Effective Convexity
Equity Delta
Equity Gamma
Expected Shortfall
Exposure
Exposure HP
Factor Loading
Factor R-Squared
Fair Spread Delta
Fair Spread Gamma
Future value
FX Delta
Gamma Matrix
Generalized PVBP
Greek Sensitivities
Idiosyncratic OAS
Incremental VAR
Interest Rate Delta (DV01)
Interest Rate Gamma
Issuer OAS
Key Rate Duration
Marginal VAR
Market Returns
Modified Convexity
Modified Duration
Notional in Base Currency
Notional in Local Currency
Option Adjusted Spread Delta
Option Adjusted Spread Gamma
Par Yield Spread Delta
Par-Yield Sensitivities
Position Count
Present Value
Real Notional in Base Currency
Real Notional in Local Currency
Recovery Rate
Return Simulation
Risk Attribution Present Value
Risk Contribution
Spread Convexity
Spread Delta
Spread Duration
Spread Gamma
Standard Deviation
Stress by Time
Stress by Value
Stress PV Delta
Stress Test PV
Theta
Time to Maturity
Underlying Present Value
VAR
Vega
Yield

Standard Library of Stress Tests:

September 11th (2001)
Black Monday (1987)
Asian Crisis (1997)
Gulf War 1 (1991)
Rate Rise (1994)
Peso Crisis (1995)
Russia / LTCM (1998)
Tech Wreck (April 2000)
Rate Cut (April 2001)
Equity Sell-Off (Aug 2002)
Equity Rally (October 2002)
Gulf War 2 (March 2003)
Bond Rally (May 2003)
Bond Sell-Off (June 2003)

Standard Macro Generalized Shifts:

Commodity Shift
Currency Shift
Equity Shift
Spread Shift
Interest Rate Shift
Volatility Shift
Volatility Time Series Shift
Credit Spread Shift
Recovery Rate Shift
CDO Correlation Shift
CDO Base Correlation Shift
CDS Spread Curve Shift
CDS Index Basis Shift
Commodity Basis Curve Shift
Issuer OAS Shift
Idiosyncratic OAS Shift
Hazard Rate Shift
Inflation Shift
ADCO Shifts
Par Yield Stress List
CDO Base Correlation Term Structure Stress List