The Messenger of Allah (may Allah's peace and blessings be upon him) called himself with many names, and we memorized some of them. He said: I am Muhammad, Ahmad, Al-Muqaffi, Al-Hāshir, and the Prophet of Mercy

Abu Mūsa (may Allah be pleased with him) reported: The Messenger of Allah (may Allah's peace and blessings be upon him) called himself with many names, and we memorized some of them. He said: "I am Muhammad, Ahmad, Al-Muqaffi, Al-Hāshir, and the Prophet of Mercy." Yazīd added: "The Prophet of Repentance and Nabyy al-Malhamah."

[Authentic hadith] [Narrated by Ahmad - Narrated by Muslim]

Abu Mūsa al-Ashʻari (may Allah be pleased with him) reported that the Prophet (may Allah's peace and blessings be upon him) called himself with several names. Abu Mūsa retained in his memory some of these names, including: Muhammad, Ahmad, Al-Muqaffi (the last and seal of prophets), Al-Hāshir (the first to be resurrected on the Day of Judgment), the Prophet of Mercy for he carries compassion and mercy to mankind in general, through the legislation he came with, and to the believers in particular through the special merits they are granted. He is also the Prophet of Repentance, which means that he is the one whose legislation states that Allah accepts repentance by intention (of the heart) and words (of the tongue), as opposed to the legislation of some past nations whose repentance required killing themselves. It could also mean that he is the one in whose Ummah repentance is common and frequent, because his followers outnumbers all other nations, which entails that the repentant among them outnumbers those of other nations. The Prophet is also called Nabyy al-Malhamah (the Prophet of War) because he was keen on making Jihad to make the word of Allah superior.

http://sunnah.global/hadeeth/en/show/10861