

Es werden die Barwerte für Eingänge, Ausgänge, Gaps (Ausgang minus Eingang), kumulierte Gaps und kumulierte offene Gaps auf Basis von Zinsszenarien berechnet. Die Zinsszenarien sind frei als absoluter oder relativer Shift definierbar. Die Kalkulation der Barwerte unterstützt dabei unterschiedliche Zinsstrukturkurven pro Währung (Multi-Curve Bewertung). Die Shifts für 50 BP, 100 BP, 150 BP, 200 BP, 250 BP und 300 BP sind vorkonfiguriert. Nicht parallele Shifts wie konkav, konvex oder schiefe Strukturen werden ebenfalls unterstützt.

ALM

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ALL PV SC

Aug 31, 2018

Overview

Total Cashflows

Cashflows per Currency

Process Date: Jan 15, 2019 11:39:29 AM

From	To	Currency	GAP	PV(zero)	PV(+50 BPS)	PV(+100 BPS)	PV(+150 BPS)	PV(+200 BPS)	PV(+250 BPS)	PV(+300 BPS)
▼ Sep 1, 2018	Dec 18, 2050	AED	13,622,529.79	11,867,682.26	11,867,682.26	11,501,837	11,329,932.32	11,164,835.67	11,067,682.26	10,853,626.57
▶ Sep 1, 2018	Sep 1, 2018	AED	2,834,293.45	2,563,282.12	2,563,282.12	2,563,211.9	2,563,176.79	2,563,141.68	2,563,282.12	2,563,071.47
▶ Sep 2, 2018	Sep 2, 2018	AED	88,893.8	88,884.99	88,884.99	88,880.12	88,877.69	88,875.25	88,884.99	88,870.38
▶ Sep 3, 2018	Sep 3, 2018	AED	1,558.75	1,558.44	1,558.44	1,558.31	1,558.25	1,558.18	1,558.44	1,558.06
▶ Sep 4, 2018	Sep 4, 2018	AED	433,393.39	433,293.46	433,293.46	433,246	433,222.27	433,198.54	433,293.46	433,151.09
▶ Sep 5, 2018	Sep 5, 2018	AED	9,666.92	9,664.23	9,664.23	9,662.9	9,662.24	9,661.58	9,664.23	9,660.26
▶ Sep 6, 2018	Sep 6, 2018	AED	54,977.95	54,959.72	54,959.72	54,950.69	54,946.18	54,941.67	54,959.72	54,932.64
▶ Sep 7, 2018	Sep 7, 2018	AED	39.82	39.8	39.8	39.79	39.79	39.79	39.8	39.78
▶ Sep 8, 2018	Sep 8, 2018	AED	4,659.71	4,657.58	4,657.58	4,656.56	4,656.05	4,655.54	4,657.58	4,654.52
▶ Sep 9, 2018	Sep 9, 2018	AED	9,772.58	9,767.2	9,767.2	9,764.79	9,763.59	9,762.39	9,767.2	9,759.98
▶ Sep 10, 2018	Sep 10, 2018	AED	9,046.89	9,041.25	9,041.25	9,038.77	9,037.53	9,036.3	9,041.25	9,033.82
▶ Sep 11, 2018	Sep 11, 2018	AED	8,307.09	8,301.43	8,301.43	8,298.93	8,297.68	8,296.43	8,301.43	8,293.94
▶ Sep 12, 2018	Sep 12, 2018	AED	7,843.94	7,838.37	7,838.37	7,835.8	7,834.51	7,833.22	7,838.37	7,830.65
▶ Sep 13, 2018	Sep 13, 2018	AED	118,589.38	118,494.96	118,494.96	118,452.81	118,431.74	118,410.68	118,494.96	118,368.59
▶ Sep 14, 2018	Sep 14, 2018	AED	180.73	180.57	180.57	180.5	180.46	180.43	180.57	180.36
▶ Sep 15, 2018	Sep 15, 2018	AED	2,487.47	2,485.07	2,485.07	2,484.05	2,483.54	2,483.04	2,485.07	2,482.02