

The assets, liabilities, asset/liability gap, the cumulative gap and the cumulative open gap are described for a portfolio such as the banking or trading book. The appropriate break-even rates (average interest rates or alternatively, returns) for the assets, liabilities, gap, cumulative gap and the open gap are also available. The display currency and the structure of the period grouping can be defined as required. Only capital payments are taken into account.

ALM
free text search

ALL IREXT Aug 31, 2018

Overview Total Cashflows Cashflows per Currency

Process Date: Jan 21, 2019 2:37:35 PM

From	To	Currency	A	A[%] ext	L	L[%] ext	L-A	(L-A)[%] ext	CapGap	CapGap[%] ext
▼ Sep 1, 2018	Dec 18, 2050	AED	66,308,161,436.76	1.09	55,441,677,347.7	0.1	-10,866,484,089.06	-6.16		
▶ Sep 1, 2018	Sep 1, 2018	AED	53,951,792,576.68	0.23	51,126,733,556.77	0	-2,825,059,019.91	-4.34	-8,041,425,069.15	-6.8
▶ Sep 2, 2018	Sep 2, 2018	AED	109,038,132.93	2.37	21,560,000	0	-87,478,132.93	-2.95	-7,953,946,936.22	-6.84
▶ Sep 3, 2018	Sep 3, 2018	AED	7,337,466.38	2.56	5,000,000	0	-2,337,466.38	-8.03	-7,951,609,469.83	-6.84
▶ Sep 4, 2018	Sep 4, 2018	AED	434,606,142.04	1.9	1,545,692.48	0	-433,060,449.56	-1.9	-7,518,549,020.27	-7.12
▶ Sep 5, 2018	Sep 5, 2018	AED	9,409,809.82	5.38	0	0	-9,409,809.82	-5.38	-7,509,139,210.45	-7.13
▶ Sep 6, 2018	Sep 6, 2018	AED	53,165,454.88	7.21	0	0	-53,165,454.88	-7.21	-7,455,973,755.57	-7.13
▶ Sep 7, 2018	Sep 7, 2018	AED	22,544.22	6.35	0	0	-22,544.22	-6.35	-7,455,951,211.35	-7.13
▶ Sep 8, 2018	Sep 8, 2018	AED	750,110.32	11.35	0	0	-750,110.32	-11.35	-7,455,201,101.03	-7.13
▶ Sep 9, 2018	Sep 9, 2018	AED	9,474,324.21	7.58	0	0	-9,474,324.21	-7.58	-7,445,726,776.82	-7.13
▶ Sep 10, 2018	Sep 10, 2018	AED	7,688,045.41	7.65	0	0	-7,688,045.41	-7.65	-7,438,038,731.41	-7.12
▶ Sep 11, 2018	Sep 11, 2018	AED	7,884,533.96	6.64	0	0	-7,884,533.96	-6.64	-7,430,154,197.45	-7.13
▶ Sep 12, 2018	Sep 12, 2018	AED	7,443,905.15	9.78	0	0	-7,443,905.15	-9.78	-7,422,710,292.3	-7.12
▶ Sep 13, 2018	Sep 13, 2018	AED	132,340,860.91	2.38	14,310,375.3	0	-118,030,485.61	-2.66	-7,304,679,806.68	-7.19
▶ Sep 14, 2018	Sep 14, 2018	AED	7,792.2	12.23	0	0	-7,792.2	-12.23	-7,304,672,014.48	-7.19