ALM/Delta Analyser

All changes in ALM are stored in a so-called update history. An update history contains the changes to ALM analyses resulting from changes to deals /positions between two posting dates. The objective is to explain and document changes in the analysis results automatically, quickly and transparently. A distinction is made between the following events affecting the contents of the data repository that may result in changes in analyses:

- the deal or the security was available on the previous posting date but not on the new date. Reasons for this could be the final maturity, cancellation or sell-off
- New deals or securities positions
- Changes to the relevant deal parameters, securities master data or accounts such as interest rate changes or deal start and end dates

Changes resulting from market data are not included in this analysis because these usually differ between two posting dates. In order to better pinpoint significant changes in the update history, e.g. due to a delivery error in capital payments, the relevant cash flow amounts are analysed and presented in groups according to value dates, currencies and deal IDs.