ALM/Interest Rate Gap Analysis



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.



