

Mark-to-market valuation is the determination of the interest (at present value) for a selected portfolio if the relevant position is closed at money market or capital market interest rates. In this case, the interest is calculated using the difference between capital payments and the current market interest rates and then compared to the open interest positions (outflows minus inflows for interest payments). The difference is the mark-to-market amount. This calculation is also provided as a present value based on current market data. A calculation using interest rate scenarios is also possible.

ALM		free text search					
ALL MTM		Dec 31, 2011					
Overview		Total Cashflows		Cashflows per Currency			
Process Date: Jan 15, 2019 11:35:43 AM							
From	To	Currency	Gap	INT AMOUNT	MTM B	PV MTM	
Jan 1, 2012	Dec 18, 2050	EUR	28,629,406,217.54	65,863.3	657,456.16	600,701.98	
Jan 1, 2012	Jan 1, 2012	EUR	431,183,005.26	-0.41	697	696.99	
Jan 2, 2012	Jan 2, 2012	EUR	350,402,449.51	-85.67	6,892.27	6,890.62	
Jan 3, 2012	Jan 3, 2012	EUR	3,951.56	0	2.58	2.58	
Jan 4, 2012	Jan 4, 2012	EUR	60.25	0	0.01	0.01	
Jan 5, 2012	Jan 5, 2012	EUR	16,772.77	0	3.13	3.13	
Jan 6, 2012	Jan 6, 2012	EUR	50,465.9	0.04	7.46	7.45	
Jan 15, 2012	Jan 15, 2012	EUR	611,969.24	0.01	115.28	115.24	