

The basis for calculating present values are portfolios such as the banking or the trading book. Present values are determined using zero rates. In this case, a multi-curve evaluation, that is the use of various yield curves for each currency, is supported. The following present value ratios are available:

- Present values for the inflows
- Present values for the outflows
- Present value for the gaps (outflows minus inflows)
- Present value for the cumulative gaps
- Present value for the cumulative open gaps

The present values are displayed as totals in accordance with the freely definable periods in the period groupings. The calculation is performed in the original currency on the exact value date, which means that the values are only totalled and converted into the freely definable display currency after discounting.

ALM

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ALL PVs

Dec 31, 2011

Overview

Total Cashflows

Cashflows per Currency

Process Date: Jan 14, 2019 5:47:43 PM

From	To	Currency	PV Inflows	PV Outflows	PV Gap	PV cumulated gap	PV cum open gaps
▼ Jan 1, 2012	Dec 18, 2050	EUR	14,384,241.15	-13,325,861.5	1,058,379.64		
▶ Jan 1, 2012	Jan 1, 2012	EUR	205,549.4	-226,323.82	-20,774.42	-20,774.42	1,079,154.06
▶ Jan 2, 2012	Jan 2, 2012	EUR	7,667.81	-350,421.78	-342,753.97	-363,528.39	1,421,908.04
▶ Jan 3, 2012	Jan 3, 2012	EUR	6.53	0	6.53	-363,521.86	1,421,901.5
▶ Jan 4, 2012	Jan 4, 2012	EUR	0.07	0	0.07	-363,521.79	1,421,901.44
▶ Jan 5, 2012	Jan 5, 2012	EUR	14.64	-5.25	9.4	-363,512.4	1,421,892.04
▶ Jan 6, 2012	Jan 6, 2012	EUR	57.84	0	57.84	-363,454.56	1,421,834.2
▶ Jan 15, 2012	Jan 15, 2012	EUR	468.48	-256.35	212.12	-363,242.43	1,421,622.08
▶ Jan 19, 2012	Jan 19, 2012	EUR	2.87	0	2.87	-363,239.56	1,421,619.21
▶ Jan 20, 2012	Jan 20, 2012	EUR	121.9	0	121.9	-363,117.66	1,421,497.31
▶ Jan 23, 2012	Jan 23, 2012	EUR	4.87	0	4.87	-363,112.79	1,421,492.43
▶ Jan 25, 2012	Jan 25, 2012	EUR	2.01	0	2.01	-363,110.78	1,421,490.43
▶ Jan 28, 2012	Jan 28, 2012	EUR	0.24	0	0.24	-363,110.55	1,421,490.19
▶ Jan 29, 2012	Jan 29, 2012	EUR	0.23	0	0.23	-363,110.31	1,421,489.96
▶ Jan 30, 2012	Jan 30, 2012	EUR	46.74	0	46.74	-363,063.57	1,421,443.22
▶ Jan 31, 2012	Jan 31, 2012	EUR	24,607.69	-21,187.25	3,420.45	-359,643.13	1,418,022.77
▶ Feb 1, 2012	Feb 29, 2012	EUR	505,686.84	-495,013.31	10,673.53	-348,969.6	1,407,349.24