

This calculation is based on cash flows that were planned using contract information. These cash flows are aggregated in portfolios such as the banking or trading book and those cash flows that reflect a bank's expectations for e.g. interest rate development, the volume of new business or customers' payment behaviour, are included. The following analyses are then available:

- [ALM/Interest Rate Gap Analysis](#)
- [ALM/Present Values](#)
- [ALM/Present Value Scenario](#)
- [ALM/Mark-to-market \(Scenarios\)](#)
- [ALM/Delta Analyser](#)
- [ALM/Durations](#)
- [ALM/Backtesting](#)
- [ALM/Profit & Loss](#)
- [Net Income and Shock Risks](#)

An audit trail and itemisation are available for all results.