Modelling of the Cash-Flows

Assumptions: Let the current swap holdings be as follows.

- 3m-Swap with fixed leg `(1,1,1,0,0,…,0)` and notional amount `100`
- 1y-Swap with fixed leg `(1.5,1.5,…,1.5,0,0,…,0)` and notional amount `90`

The floating leg is derived from the 1m-yields.

Python: We keep track of the holdings in terms of two vectors.

```
fixed_cash_flows=(2.5,2.5,2.5,1.5,1.5,…,1.5,0,0,…,0)
swap_volume=(190,190,190,90,90,…,90,0,0,…,0)
```

Constraint: The upcoming component of `swap_volume` is supposed to be smaller or equal than 90% of the balance sheet total.