BancPath Report FAQ

Why do the balances in the Repricing Schedule not tie to the balances in the GAP Report?

The difference between the two numbers is the gap report restricts the repricing balances to those that will reprice in 90 days AND that mature > 3 years. This is because the gap simulation goes out to 3 years, and maturities that will occur within that 3 year horizon will be captured as a maturing balance, and will therefore be excluded from the repricing balances.

GAP Rules dictate the balances be captured to EITHER the repricing date OR the maturity date, but not BOTH.

The Repricing Schedule picks up all repricing balances regardless of their maturity date, as it is not restricted by the EITHER/OR rules applied to the GAP Reporting structure.

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