

The [Maturity Gap Report](#) is used as the basis for the display, cf. Maturity Gap Report. In this case, the liquidity gap analysis is enhanced by scenarios for each deal type that reflect a bank's expectations. For example, a holding period for 92% of the volume of savings accounts, which are usually shown as due on the next posting date, is simulated on the 3-year band on the basis of the bank's experience with shift scenarios. These scenarios can be configured individually without having to change the report. More information on the scenarios that can be used in this case can be found in [Business Scenarios](#).

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Customer Data Mart: Scenario Data Mart | Posting Date: Aug 31, 2018 | Report: Gap Analysis

Filter: 'Meta Scenario' equals 'Gap Analysis'

Table With Subtotal

Cumulated Sum

Capital and interest (balance sheet currency)

Capital (balance sheet currency)

Capital and interest (balance sheet currency)

Currency

Interest (balance sheet currency)

Order Number

Time Bucket start

Asset/Liability

Bank Segment Description

Time Bucket end

| Asset/Liability | Bank Segment Description | 2018-09-01 | 2018-09-07 | 2018-09-14 | 2018-09-30 | 2018-11-30 | 2019-01-30 |
|-----------------|-----------------------------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|
| ▲ A | Fixed Assets | 223,404.43 | 35,074,698.11 | 14,970,738.83 | 93,040,349.52 | 133,489,218.16 | 96,529,175.22 |
| | Investments in Subsidiaries | | 2,263,571.57 | | 2,695.22 | 11,399,328.25 | 1,752,145.84 |
| | Investments-Unencumbered | 798.91 | 613,649.27 | 625,076.44 | 1,490,634.58 | 2,435,602.27 | 1,145,848.91 |
| | Loans & Advances | 9,038,813.38 | 1,259,058.27 | 1,354,026.82 | 21,028,470.53 | 49,908,636.84 | 78,081,145.84 |
| | Other Assets | 15,658.42 | 106,996.87 | 46,738.53 | 352,408.55 | 3,079,672.66 | 891,145.84 |
| | | 9,278,675.14 | 39,317,974.09 | 16,996,580.62 | 115,914,558.40 | 200,312,458.18 | 178,401,145.84 |
| ▲ L | Acceptances | -432,877,588.49 | | | | | |
| | Current Accounts | -37,480,234.91 | | | | | |
| | Margin Accounts | -179,762,364.52 | | | | | |
| | Reserve Requirement | -2,136,924,239.97 | | | | | |
| | Saving Accounts | -74,878,442.51 | | | | | |
| | Time Deposits | -3,003,930,086.78 | | | | | |
| | | -5,865,852,957.18 | | | | | |
| | Totals | -5,856,574,282.04 | -5,817,256,307.95 | -5,800,259,727.33 | -5,684,345,168.93 | -5,484,032,710.75 | -5,305,631,145.84 |