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| Project Name: | PAA Bucket Mapping | |
| GRRA Project Number |  | [..\..\GSST Project Repository.xlsx](file:///\\rutvnascti0034\gcotdev_grp_0192\GSST\4.%20Projects%20and%20Analysis\GSST%20Project%20Repository.xlsx) |
| Open Technology Project Issues | [..\..\Current Tech Issues Log.xlsx](file:///\\rutvnascti0034\gcotdev_grp_0192\GSST\4.%20Projects%20and%20Analysis\Current%20Tech%20Issues%20Log.xlsx) | |
| Project Document Location | X:\4. Projects and Analysis\1. Tactical and Technology Projects\201509 - GSST MKT Flag Adjustment | |

**Document History**

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| --- | --- | --- | --- |
| **Version** | **Date** | **Author** | **Comment / Changes from Prior Version** |
| 1 | 3/2/2015 | Evan McLaughlin |  |

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# Project Description & Executive Summary

## Due to changing CRMR flat file outputs, an implication from the upcoming switch to Full Reval, GSST needs to change CitiRisk’s batch aggregation logic for all the single market factor scenarios within the batch reports. The database will no longer be able to use the *Category* column in the Trading and Trading IDR flat files to determine how it groups stress loss results in the batch reports. *PAA Bucket* codes will replace Categories and will drive the necessary mapping for the GSST batch reports within CitiRisk. The database’s mapping should adjust accordingly. In addition to this new field, many of the column names within both the ICG Trading and the ICG Trading IDR files are being updated. The column names will be the same across these two files after the update. A comprehensive list of those columns that need to be added, those that need to be removed, and those that need to be retained, is attached below.

# Processes Impacted

GSST

Risk Capital

iVast

Risk Appetite

# Current Process Description

CitiRisk currently uses the Category column in the Trading and Trading IDR flat files to map to the appropriate scenario sections in each of the batch reports. The mapping lives within CitiRisk and dictates how the single market factor stress numbers filter into each market factor scenario within the batch reports. The data in the Category column is run against the simple map in CitiRisk and filters into the batch report sections. This process does not impact the hypothetical or historical scenario totals, are straight pull throughs from the flat files.

# Current Process Limitations

# The Full Reval calculation is not currently a part of the ICG Trading stress results. The PAA Bucket codes are a part of this larger effort and are part of a larger ICG Trading risk reporting package of enhancements that includes the employment and reliance upon Scenario Manager.

# Project Benefits

# PAA Bucket will replace the Category column and values. These PAA Bucket values require mappings, and GSST has completed the necessary mapping to insure these new values flow into the appropriate scenarios within the batch reports. The PAA Bucket codes represent a necessary step in the end-to-end employment of Scenario Manager, which represents a major step forward in bank-wide risk reporting.

# Initial Project Steps

# GSST has begun updating the necessary PAA Bucket to Market Factor Scenario mappings for inclusion. Technology needs to drop the Category column from the list of mandatory columns and add the PAA Code column. Almost as quickly, Technology needs to incorporate the new mapping so that GSST can begin testing how the updated aggregation logic impacts back-end batch reporting.

# Key Business Requirements (KBR)

| **Key Business Requirements** | | **Technology Requirement?** |
| --- | --- | --- |
| **7.1.0** | GSST will provide the updated mapping logic for PAA Bucket codes to Technology for substitution/incorporation into CitiRisk | N |
| **7.2.0** | Technology will add to the current ICG Trading market factor category mapping the PAA Bucket Code file category mappings | Y |
| **7.3.0** | Remove the column named “Category” from the mandatory column requirement for both the ICG Trading and ICG Trading IDR flat files | Y |
| **7.4.0** | Technology will introduce the new logic into Batch Reporting | Y |
| **7.5.0** | Prior months of GSST ICG Trading data will still need to produce batch report results for market factor mapping. | N |
| **7.6.0** | Technology will allow category mapping changes to be made via the GSST administration tab in E-core | Y |
| **7.7.0** | Add the following column names to the mandatory column requirement for both the ICG Trading and ICG Trading IDR flat files:   * STRESSED * IS\_FULL\_REVAL * IS\_DEFAULT * LEGAL\_VEHICLE\_CODE * LEGAL\_VEHICLE\_CODE * LEGAL\_VEHICLE * RBC * PAA\_CATEGORY * LEVEL\_1 * LEVEL\_2 * LEVEL\_3 * LEVEL\_4 * LEVEL\_5 * LEVEL\_6 * LEVEL\_7 * LEVEL\_8 * LEVEL\_9 * LEVEL\_10 * LEVEL\_11 * LEVEL\_12 * GSST\_CATEGORY\_LEVEL\_2 * SPLIT * IVAST\_INCLUSION\_FLAG * COUNTRY\_RISK * REGION * CONSUMER\_TIER\_1\_MAPPING * GRID\_SET * SLOPE\_LEVEL\_UP\_200\_PL * SLOPE\_LEVEL\_DOWN\_125\_PL * FULL\_YEAR\_1974\_PL * CB\_1974\_PL * FULL\_YEAR\_2008\_PL * CB\_2008\_PL | Y |
| **7.8.0** | Remove the following column names from the list of mandatory columns within both files:   * GSST\_Source * Report\_Period * As\_of\_Date * StressTestInclusionFlag * Leg\_V * GSST\_Category\_Level2 * Country * Reg * GMR\_Hierarachy\_Leaf\_ID * CATEGORY * SlopeUp\_PL * SlopeDown\_PL * DollarCollapse\_PL * 1974FullYear\_PL * 1974Capital Baseline\_PL * 2008FullYear\_PL * 2008CapitalBaseline\_PL * DoubleDip\_PL * DelayedRecovery\_PL * iVastInclusionFlag * FRS\_FDL * FRS\_BU * Market\_Value * Notional\_Value * RF\_TYPE * MARKET * CRMR\_LEG\_V\_CODE | Y |
| **7.9.0** | Retain the following column names on the mandatory column list:   * REPORTING\_BASIS * TIER\_III\_BUSINESS * STRESS\_LEVEL\_1 * UP\_PL * DOWN\_PL * DEEP\_DOWNTURN\_PL * LOST\_DECADE\_PL * DOLLAR\_DECLINE\_PL * DESK * DIVISION * CALC\_TYPE * GOC * INTEREST\_RATE\_SHOCK\_PL * CRMR\_FS * ACCOUNTING\_TYPE * GFCID | Y |
| **7.10.0** | Add the data validation to the column named “**PAA\_CATEGORY**” for both the ICG Trading and ICG Trading IDR flat files. See attached file in section 10 for list of valid PAA bucket names that will represent the list of acceptable values. | Y |
| **7.11.0** | The GSST Data Management Variance Tool must include the new columns above as a drop down selection in the fields Category 1 – 5. Old column names should be removed from the dropdown. The results in the report generated through the tool will display PAA information in the market factor categories in the attached mapping file in section 10 | Y |
| **7.12.0** | The introduction of Full-Reval will need to usher in the usage of the iVast inclusion flag in the ICG Trading flat file. This will eliminate the need to use either the Category column or the new **PAA\_CATEGORY** code column in order to aggregate iVast values. The requirements for changing iVast reporting logic is covered under a separate document named: New iVast Rules UAT and PROD asof20160302 to be submitted at a later date. | Y |

# Project Dependencies

# UAT/PROD Release windows; ICG Trading team additions to PAA Bucket Code population; GSST tweaks to mapping table; unforeseen ICG Trading team additions to PAA Code list

# Estimated Project Delivery Date

# Mid- to late-March should provide sufficient time to alter the validation and aggregation logic and replace the mapping.

# Sample Report Output File / Report Specifications/Test Files (if applicable)

