**New Variance Report Analysis Interface for CitiRisk**

**Objective**

To create auto-variance reports for each GSST risk input type. These reports will replace the need to manually search for period over period variances.

**Delivery**

These auto-variance reports will be delivered to the \*RA US GSST each month with standard-set parameters for each risk input type. The GSST team will also have the option to go to the Variance Report Analysis interface in CitiRisk to build a custom report.

**Location**

The manual reporting build of the Variance Report Analysis will be in the Administration/Batch portal of Corporate Stress Testing area of CitiRisk. The exhibit below shows the proposed location of the reports. This new reporting interface will replace what currently exists in the “Flat File Variance Report” folder.



**New Interface**

The new interface will allow one to select a risk type and build a report based on custom reporting periods.



Once the Risk Type and dates are requested, a new menu will populate with a standard set of parameters for each risk input type. The overall categories should not change, but the dropdown boxes and measure selections will be custom for each Risk Input. Below is an example of how the interface will display for the ALM Risk Type:



Report Criteria:This section works as a primary filter for the report. For example, if a user selects “Y” for Stress Test Y/N Pop, “All” for Accounting Type, and selects “CBNA” for Legal Vehicle, run the query with only these results (Similar to Report Filters in excel pivot, but should also be shown similar to Row Labels)

Group the following categories: This section is effectively the consolidated data that will be grouped in a column (Similar to “Row Labels” in an excel pivot, and will come after the Report Criteria).

Show variances for the following measures: The report will take the period-over-period difference of numerical values based on the defined groups above.

**Report Sample:**



**Other Report Requirements**

1. All of the numerical result calculations should be completed by the system.
   1. For example, to get the ALM stress results, one must add the scenario IR, Vol, and OAS columns.