**CFTC Monthly Report Testing (June)**

**Key EOD Report Test Scenarios:**

1. **Missing Exposure Reporting** - Only limit codes without exposures saved in Sandra should appear in the missing exposure table
2. **Holiday Handling** - Missing exposures shouldn't be reported for VTDs on holidays
3. **Early Close Day Handling** - Snaps beyond cutoff time shouldn't be reported as missing exposures on early close days
4. **Measure Column** - Verify the Measure column is included in EOD reports

**Relevant June Details:**

* **Holiday:** June 19th (Juneteenth) affects multiple VTDs
* **No early close days** in June

**TEST CASE CATEGORIES**

**A. Missing Exposure Handling**

| **Test Case ID** | **Description** | **Before Fix Behavior** | **After Fix Expected** | **Source** |
| --- | --- | --- | --- | --- |
| **TC-ME-01** | VTDs with missing exposures on COBs (e.g., INTRA\_FICC\_128 on June 25) should appear in Monthly MissingExposures\_report | Not reported | Listed with "N" | June2025\_MissingExposures\_report |
| **TC-ME-02** | Holiday VTDs (e.g., xva\_flow, xva\_end\_user on June 19) must **not** appear in Missing Exposure sheet | Incorrectly shown | Not shown at all | Holiday rules + Monthly reports |
| **TC-ME-03** | For VTDs with all snaps missing in the month, should be shown only in Missing Exposure sheet and **not** OTA | May not be separated cleanly | Clean separation | Monthly report attachment validation |

**B. Breach Reporting vs. Missing Exposure**

| **Test Case ID** | **Description** | **Before Fix Behavior** | **After Fix Expected** | **Source** |
| --- | --- | --- | --- | --- |
| **TC-BR-01** | Breaches from EOD should not be duplicated in Missing Exposure if they have data | Duplicates possible | Deduplicated | EOD + Monthly comparison |
| **TC-BR-02** | All breaches with exposures missing should **not** show up in breach sections but only under missing exposures | Breaches reported even with no exposure | Correctly moved to Missing Exposure sheet | LMS + EOD + Monthly |

**C. On-Time Approval (OTA)**

| **Test Case ID** | **Description** | **Before Fix Behavior** | **After Fix Expected** | **Source** |
| --- | --- | --- | --- | --- |
| **TC-OTA-01** | OTA Sheet must exclude VTDs that had no exposures all month | Present wrongly | Correctly excluded | June\_2025\_OntimeApproval\_report |
| **TC-OTA-02** | OTA percentages should align with Breach Raw Data | Mismatches possible | Matching % values | Monthly June report formula validation |

**D. LMS Report Alignment**

| **Test Case ID** | **Description** | **LMS Report Role** | **Validation** |
| --- | --- | --- | --- |
| **TC-LMS-01** | LMS Summary limits must match EOD limits shown for COB | Sanity check of limits | LMS Summary for 18/25 June |
| **TC-LMS-02** | Missing exposure limits in EOD should align with Summary of LMS Limits | Cross-check source vs. failure | Summary of LMS Limits (XLSX) |
| **TC-LMS-03** | Intraday Summary must not include data for holiday VTDs | Regression from earlier failures | CFTC\_Intraday\_Summary.xlsx |

**FINALIZED FICCRISK-37477 TEST CASE MATRIX (June 2025)**

**Test Focus: *Missing Exposure Logic*, *Holiday Handling*, *OTA%, Breach Reporting*, *Monthly Report Consistency***

| **Test Case ID** | **Scenario Description** | **Before Fix Result** | **After Fix Result** | **Pass/Fail** | **Source** |
| --- | --- | --- | --- | --- | --- |
| **TC-001** | VTDs with no exposure saved in Sandra should be reported in Missing Exposure Sheet ("N") | Not always captured | Captured correctly (e.g. INTRA\_FICC\_128) | Pass | EOD Reports + Monthly |
| **TC-002** | If it’s a **holiday for a VTD** (e.g. xva\_flow on June 19), that VTD must not appear in Monthly or EOD | Present (before June fix) | Not present | Pass | Monthly |
| **TC-003** | Breaches without exposure should not be in breach\_raw\_data sheet, only in Missing Exposures | Duplicate reporting | Correctly shown under Missing only | Pass | June2025\_MissingExposures\_report |
| **TC-004** | For a VTD missing **all month**, it should NOT be in OTA sheet, only in Missing Exposure sheet | Present in OTA before | Absent from OTA & present in Missing | Pass | June\_2025\_OntimeApproval\_report |
| **TC-005** | OTA% = Ack’d Breaches / Total Breaches (Check OTA tab vs breach\_raw\_data) | Mismatch (Before fix) | Formula matches (June) | Pass | Monthly + OTA Tab |
| **TC-006** | Missing Exposure % = N / (Y+N), color coded | No color, % logic off | Green/Amber/Red applied correctly | Pass | Monthly Report - June |
| **TC-007** | Weekend snap times must not be reported in all\_raw\_data | Not present | Still not present | Pass | all\_raw\_data check |
| **TC-008** | Breach Date/Time column names updated in breach\_raw\_data | “ReportDate” seen | Now correctly “BreachDate” | Pass | Monthly fix details |

**Special Validations Done:**

* Confirmed INTRA\_FICC\_128 appears in “Missing Exposure” post-fix (25th June).
* Verified **holiday desks** like xva\_flow, xva\_end\_user are absent from exposure reports on **June 19** (Correct).
* Formula compliance for both % metrics confirmed.
* LMS Summary cross-check aligns with post-fix Monthly/EOD (sanity validated)