**FICCRISK-37477**

**Data comparison –**

May - prod(EOD/Upload/Monthly) vs UAT(After fix)  
June - UAT(EOD/Upload/Monthly) vs UAT(after fix)

**Assignee** –

**Amulya – May Report**

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| --- |
| COMMODITIES |
| COUNTERPARTY PORTFOLIO MANAGEMENT |
| GLOBAL CREDIT |
| GLOBAL FINANCING & FUTURES |
| GLOBAL FX AND LCT TRADING |
| MORTGAGE PRODUCTS  **Ankita – June Report** |

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| --- |
| COMMODITIES |
| COUNTERPARTY PORTFOLIO MANAGEMENT |
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| GLOBAL FX AND LCT TRADING |
| MORTGAGE PRODUCTS |

**Aishvarya – May and June Report**

GLOBAL RATES

MUNICIPAL BANKING AND MARKETS

**Generate the report by making changes in Qzdev –**

**For May Month :**

a.Run EOD region wise and upload report by making below changes in UAT common file -

#storage  
#risk\_limits\_path: /Applications/RemoteRisk/CFTC/Limits/UAT  
categories\_path: /Applications/RemoteRisk/CFTC/Categories  
#exposure\_path: /Applications/RemoteRisk/CFTC/Exposures/UAT  
screen\_root\_path: /Applications/RemoteRisk/rra/qa/  
#manifest\_path: /Applications/RemoteRisk/CFTC/Manifests/UAT  
risk\_limits\_path: /Applications/RemoteRisk/CFTC/Limits/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing  
exposure\_path: /Applications/RemoteRisk/CFTC/Exposures/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing  
manifest\_path: /Applications/RemoteRisk/CFTC/Manifests/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing

b.Run Monthly report by uncommenting below files in uat\_vtd\_supervisor.yaml

risk\_limits\_path: /Applications/RemoteRisk/CFTC/Limits/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing  
exposure\_path: /Applications/RemoteRisk/CFTC/Exposures/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing  
manifest\_path: /Applications/RemoteRisk/CFTC/Manifests/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing

**For June Month :**

a.Run EOD region wise and upload report by making below changes in UAT common file -  
#storage  
risk\_limits\_path: /Applications/RemoteRisk/CFTC/Limits/UAT  
categories\_path: /Applications/RemoteRisk/CFTC/Categories  
exposure\_path: /Applications/RemoteRisk/CFTC/Exposures/UAT  
screen\_root\_path: /Applications/RemoteRisk/rra/qa/  
manifest\_path: /Applications/RemoteRisk/CFTC/Manifests/UAT  
# risk\_limits\_path: /Applications/RemoteRisk/CFTC/Limits/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing  
# exposure\_path: /Applications/RemoteRisk/CFTC/Exposures/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing  
# manifest\_path: /Applications/RemoteRisk/CFTC/Manifests/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing

b.Run Monthly report by commenting below files in uat\_vtd\_supervisor.yaml[Please check with Suvertharan before running-Any other changes required or not]

risk\_limits\_path: /Applications/RemoteRisk/CFTC/Limits/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing  
exposure\_path: /Applications/RemoteRisk/CFTC/Exposures/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing  
manifest\_path: /Applications/RemoteRisk/CFTC/Manifests/[FICCRISK-37477](https://jira2.horizon.bankofamerica.com/browse/FICCRISK-37477)-Testing

**Holidays details for May :**

May 5: EMEA TRADING

MAY 26: americas abs, americas agency rmbs, americas cdo, americas cmbs, americas mtge product legacy, emea trading, gnlr amrs structured rates,

non agency rmbs and wl americas, xva end user, xva flow

**Early close days**

May 23: americas abs, americas agency rmbs, americas cdo, americas cmbs, americas mtge product legacy, non agency rmbs and wl americas

**Holidays details for June :**

**Holiday June 19:**

americas\_abs

americas\_agency\_rmbs

americas\_cdo

americas\_cmbs

americas\_mtge\_product\_legacy

cfd\_structured\_notes

gnlr\_amrs\_structured\_rates

non\_agency\_rmbs\_and\_wl\_americas

amrs\_linear\_rates

xva\_end\_user

xva\_flow

**No early close days**

**Color differentiation:**

OTA tab -- OnTimeApproval%:>90 : green , > 80 < 90 : AMber  < 80 red

Missing Exposure tab - Missing exposure % -0-3% green , 3-5%Amber yellow and above 5 is red

**Formulas-**

OnTimeApproval% = Acknowledged on Time / No of breaches from breach\_raw\_data sheet \* 100

Missing exposure% formula == No of Missing exposure/Total exposure \* 100

i.e (Exposures Generated N)/(Exposures Generated Y+N ) from all\_raw\_data \*100

**Scenarios for testing -**

1.  Only Limit Codes that didn't have exposures saved in Sandra for a given snap of the day should be reported in upload report& eod report as missing exposure table

2. If it is a holiday for a given VTD -> Missing Exposures should not be reported for that VTD in EOD report, Upload report and Monthly report(no data).

3. If it is a early close day for given VTD -> Snaps beyond the cut off time should not be reported as missing exposures. (all 3 reports)

4. All breaches available in sandra should be reported in monthly report-check per Measure. (Regression - breach\_raw\_data sheet) & compare with OTA sheet percentage

5. column name changes in breach\_raw\_data sheet: ReportDate -> BreachDate, ReportTime -> BreachTime

6.  Limit Codes that didn't have exposures saved in Sandra for a given snap of the day should be reported in Monthly report as"N"

7. If it is a holiday for a given VTD -> Exposures should not be reported for that VTD Monthly report in all\_raw\_data sheet

8. Missing Exposure sheet: verify newly added missing exposure column

9. Verify Percentage calculated per VTD in missing exposure column in Missing Exposure sheet

10. Limit Codes that have exposures saved in Sandra for a given snap of the day should be reported in Monthly report as"Y"

11. Weekend Snaps should not be reported in all\_raw\_data sheet

12. Verify All snaps per limit code in all\_raw\_data sheet

13. Verify all limits codes per VTD in all\_raw\_data sheet

14. Verify all VTD covered per VBA in all\_raw\_data sheet

15. Verify Measure column is added in Upload and EOD report

16. Verify the report generates and data aligns even if all the snaps for the month are missing .[We need to discuss once all above 15 scenarios are done to perform in depth testing]

17. If exposures for a VTD is missing for the entire month, then that VTD should not come in On Time Approval Sheet. But should be reported in Missing Exposures sheet.

[We need to discuss once all above 15 scenarios are done to perform in depth testing]

18. Verify the report generates even if the manifest data is not available for entire month.

Scenario: To add missing exposures to CFTC monthly report.

Given: Code changes to add missing exposure to CFTC monthly report are done.

When: CFTC monthly report job runs.

Then:

* The job should be done and email should be generated with subject 'CFTC Breach Acknowledgement Summary Report for <M-YYYY>".
* Email attachment should contain Missing Exposures sheet.

**Scenarios for testing -**

1.  Only Limit Codes that didn't have exposures saved in Sandra for a given snap of the day should be reported in upload report& eod report as missing exposure table