**Key Test Scenarios for EOD Reports (June 18 vs June 25 – Before vs After Fix)**

**1. Missing Exposure Validation**

**Test Case 1.1** – *Missing exposure is shown for limit codes that didn’t have exposures saved in Sandra (Before Fix)*

* **Dates**: June 18, June 25
* **Expected Before Fix**: Some exposure lines **not flagged** as missing even when exposures were not saved.
* **Expected After Fix**: Same exposures now appear in **Missing Exposure** section.
* **Verify for**:
  + GLOBAL OIL (INTRA\_FICC\_128, INTRA\_FICC\_129)
  + GAS & POWER (INTRA\_FICC\_126, INTRA\_FICC\_127)
  + Check if these VTDs appear in **Missing Exposures Table** in the after-fix EOD reports for June 25th.

**Test Case 1.2** – *Missing exposures are NOT reported on holidays*

* **June 19 is a holiday for AMRS desks like xva\_flow, americas\_abs, etc.**
* **Expected**: No missing exposures reported for these desks on this date.
* **Verify** in both **EOD and Monthly** reports that these VTDs don’t show up. (not directly verifiable via June 18/25 but confirm logic holds).

**2. Breach Reporting Validation**

**Test Case 2.1** – *All breaches saved in Sandra should appear in EOD*

* **Before Fix**: Global Oil Delta breach for INTRA\_FICC\_128 had multiple breaches on 18th — unacknowledged.
* **After Fix**: June 25th – these breaches for **same snaps** (09:01 BST, 12:01 EDT, 16:30 EDT) **are missing**, but are correctly **moved to Missing Exposure section** instead.
* **Expected**: Delta/Vega breaches should not appear if exposure is missing; they should be reported under Missing Exposure table.

**3. Exclusion of Snapshots**

**Test Case 3.1** – *Weekend snaps should not appear in reports*

* **Expected**: All snapshot times should be Mon–Fri only.
* **Check**: Snap times in EOD reports are only business days (confirmed – no weekend snaps present in current data).

**Test Case 3.2** – *Early close handling (June has no early close)*

* **Expected**: All relevant snaps for VTDs present up to market close.
* **No early close to test here – skip this for June.**

**4. Measure Column Validation**

**Test Case 4.1** – *EOD and Upload reports include “Measure” column*

* **Expected**: All breach entries should include Measure column (e.g., “Delta”, “Vega”)
* **Verified**: Present in all 4 reports before and after fix for both Delta and Vega limits.

**5. System-Approved vs No Approver Breach Review**

**Test Case 5.1** – *System marks "No breach" records as System Approved*

* **Expected**: Non-breach records should have commentor = system and reviewed = Y
* **Before Fix**: Present
* **After Fix**: Present
* **Validated**: Confirmed in both June 18th and 25th EOD reports — no-breach rows show “System Approved”.

**Summary Matrix of Behavior (Delta – Global Oil / Metals):**

| **Date** | **Fix Status** | **Global Oil Delta Breaches** | **Marked as Missing Exposure** | **Expected?** |
| --- | --- | --- | --- | --- |
| June 18 | Before Fix | Present (3 snaps) | No | Not expected |
| June 18 | After Fix | Present (3 snaps) | No | Not expected |
| June 25 | Before Fix | Present (3 snaps) | No | Not expected |
| June 25 | After Fix | Not present | Yes | Correct |