

# UAT Results

<b>SDLC Workspace Engagement Name:</b>	<b>Basel II Program / RA-CR Dynamic Exposure Estimation</b>	<b>Business Case ID:</b>	<b>23441931</b>
<b>PTS Project Name:</b>	<b>Dynamic Exposure Estimation</b>	<b>PTS ID:</b>	<b>220723899 220746486</b>

<b>Version #:</b>	<b>2.3</b>	<b>Date:</b>	<b>5/1/09</b>	<b>Status:</b>	<b>Results for Review</b>
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## **DOCUMENT PURPOSE**

The purpose of the User Acceptance Test Plan is to organize and control the user's test effort to be performed during the validation phase of the SDLC. [Business users must take charge and be responsible for the User Acceptance Testing plan and execution.](#) This document is required before the start of the User Acceptance Test.

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## Document Control

### a. Document History

Version	Author	Comment / Changes from Prior Version
1.0	C. Gahl	Initial Draft for Discussion
1.1	C. Gahl	Results for review; minor changes to Section 1.
2.0	C. Gahl	<ul style="list-style-type: none"> <li>Section 1.2: Removed reference to SIT.</li> <li>Test 290: Removed reference to Phase I.</li> <li>Test 590: Added success criteria for performance load test.</li> </ul>
2.1	C. Gahl	<ul style="list-style-type: none"> <li>Test 20: Added step to compare total transaction counts between DEE and source systems.</li> <li>Test 50: Added step to test drill-down to failed trades.</li> <li>Test 350: Added step to test the assignment of counterparties to regions.</li> <li>Test 460: Replaced by test 695.</li> <li>Test 475: Added steps to confirm that stress amounts are unambiguously presented.</li> <li>Test 600: Removed requirement to display "total initial and variation margin."</li> <li>Tests 610, 630, and 670: Again required for Phase 2.</li> <li>Test 610: Added step to test new format and results for Report 8.</li> <li>Test 620, 640, 650, and 660: Replaced by test 695.</li> </ul>
2.2	C. Gahl	<ul style="list-style-type: none"> <li>Test 60 removed, as report scheduling is no longer an applicable requirement.</li> <li>Test 120 removed (duplicate of test 590).</li> <li>Test 200 modified to include the various components of Report 1.</li> <li>Limited the scope of tests 460 &amp; 490 to Report 7 and Excel.</li> <li>Limited the scope of tests 600-660 (related to new report functionality) to Excel.</li> <li>Tests 610-690 modified to be optional for Phase 2.</li> </ul>
2.3	C. Gahl	Initial Discussion Draft

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## 1 UAT OVERVIEW

This plan includes strategy, test cases, success criteria, and actual results for User Acceptance Testing of the Dynamic Exposure Estimation (DEE) application.

To facilitate the adoption of regulatory key practices, the DEE application supplements current exposure metrics with the ability to perform “what if” simulations. DEE lets risk managers predict exposure based on specific scenarios; for example, movements in market factors (such as rates, spreads, and prices) and market fluctuations across counterparties and portfolios.

### 1.1 Phase 2 UAT (current)

The subject of this document, Phase 2 UAT focuses on the features and output associated with Phase 1 reports, new reports developed after the release of Phase 1, and reports based on *ad hoc* scenarios. Phase 1 reports will be available through a new web-based interface and will differ minimally from those already in production. New reports will be available only through an add-in for Microsoft Excel. Reports based on *ad hoc* scenarios will be available only online.

Validation of models was performed by the Risk Division and is summarized in Appendix C.

#### 1.1.1 Timeframe

As of the date the UAT Plan document was approved, UAT for Phase 2 was scheduled to begin 3/9/09 and conclude 5/22/09. Due to a greater than expected number of defects, the DEE code was instead “frozen” on April 3, 2009 with UAT continuing through the date of this report. As a number of identified defects remain open, release to production has not yet been rescheduled.

#### 1.1.2 Impediments to Release

Figure 1 categorizes all “active” defects (not closed, deferred, or rejected) associated with Phase 2 reports in the Excel and Web environments. Of the 9 Urgent and High-priority defects, 4 are associated with the failure to generate reports (274, 287-289), 1 documents inconsistencies between similar reports in the web environment (279), 1 notes inconsistent reporting of results in thousands (272), and 3 describe missing functionality, report content, or help (190, 239, 264).

Details about these defects as well as Medium and Low-priority defects are available in Section 3 of this document.

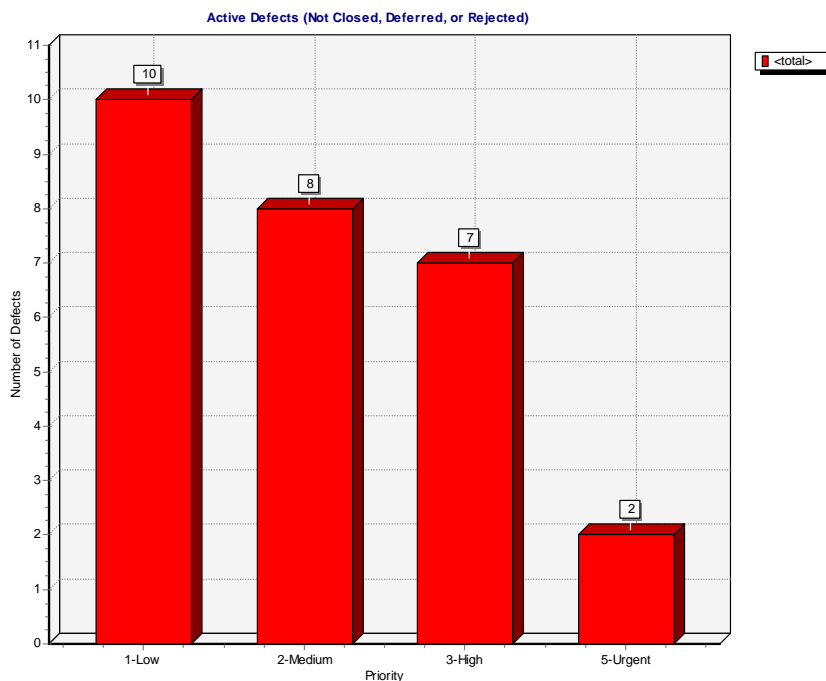


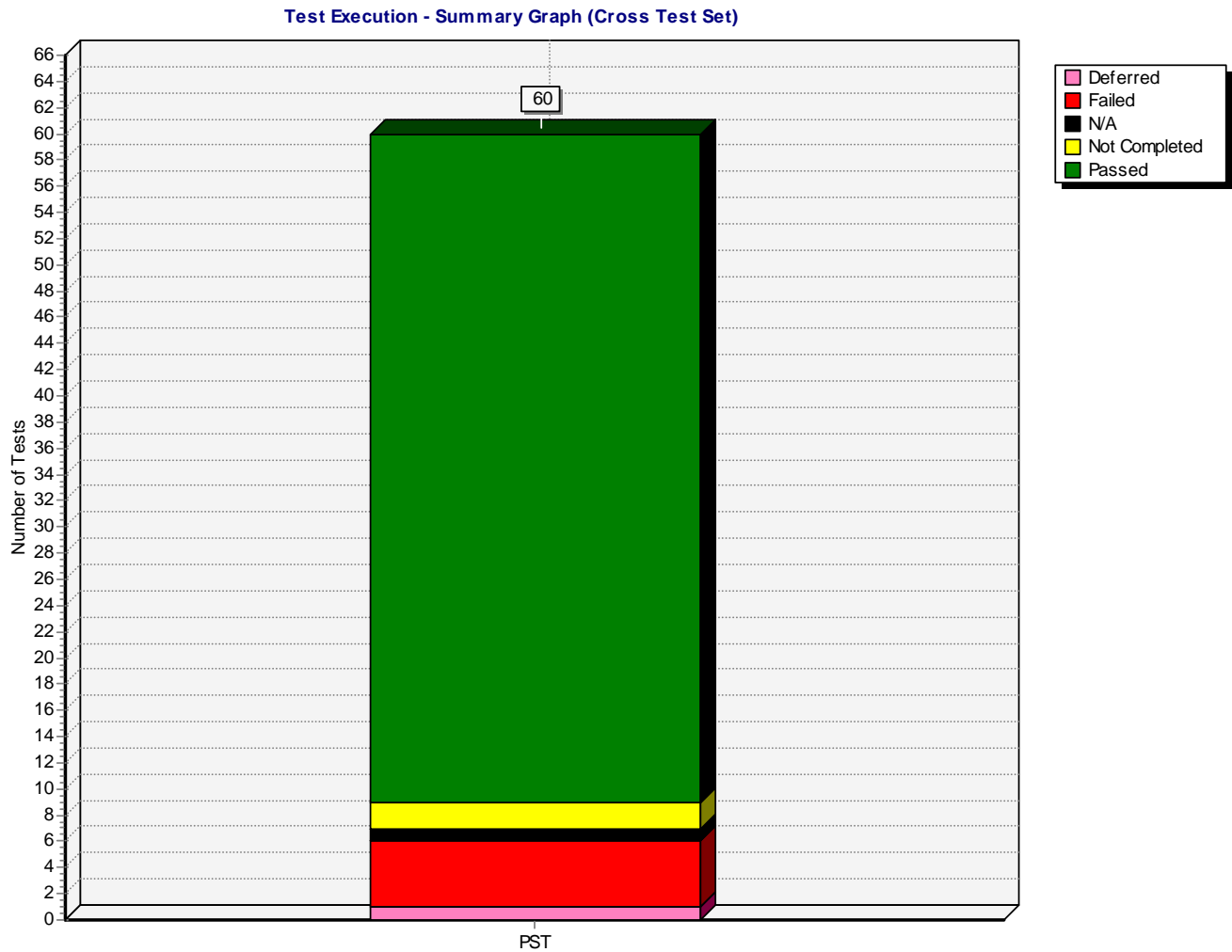
Figure 1: Active Defects

# UAT Results

## 2 TEST RESULTS

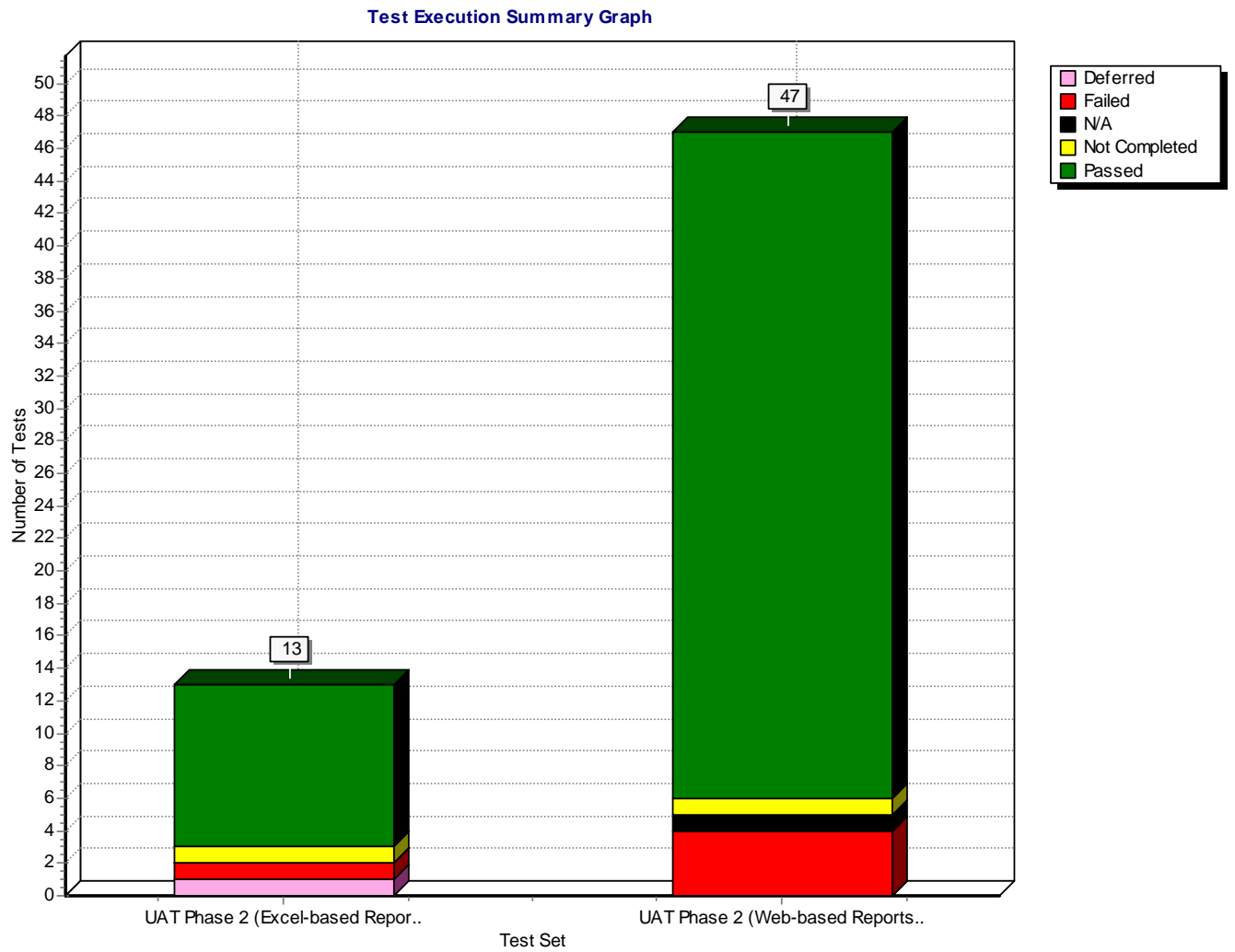
### 2.1 Test Execution – Graphical Summary

As illustrated in Figure 2, Phase 2 UAT consisted of 60 test cases. Of these, 51 passed, 5 failed, 1 was deferred, 1 was determined to be not applicable, and 2 could not be completed due to unresolved defects. Figure 3 on the next page provides a breakdown by DEE report type (either Web-based or Excel-based). The next section contains more details.



**Figure 2: Test Status, Summary**

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**Figure 3: Test Status by Environment**

**Test ID (143) - 390\_REPORT 11 Trend Report for a Single Region (Stacked Bar Graph)**

Status: Deferred Plan: Subject: DEE Phase I  
 Exec Date: 07/25/2007 Tester: cg78015 (Chris Gahl)  
 Plan: Test [1]350\_REPORT 13 Trend Report for a  
 Name: Single Region (Stacked Bar Graph)

**Plan: Description:**

REPORT 11 Trend Report for a Single by Region (Stacked Bar Graph)

Future functionality may include (for each bar) counts of good and bad trades, base MTM and delta MTM.

FRD Refs:  
1.8

**Runs:**

Sorted By : Exec Date[Desc];Exec Time[Desc];

Run Name	Status	Exec Date	Tester
Run_7-25_16-10-25	Deferred	07/25/2007	cg78015 (Chris Gahl)

**Steps:**

Step Name	Status
Step 1	Deferred

**Description:**

For any saved set of results:

Select a single date ("snapshot").

Confirm reporting of Stress MTM for each Region, for the selected date.

Select a reporting period.

Select a reporting frequency (e.g., daily, monthly, and quarterly).

Confirm reporting of Stress MTM for each Region, by time point based on the selected reporting frequency.

Confirm ability to generate historical data for:

- Period: 30 days / Frequency: Daily
- Period: 13 months / Frequency: Monthly
- Period: 1.25 years / Frequency: Quarterly

**Expected:**

NOTE: Development team must first pre-populate database with historical data.

Run_7-20_17-3-30	Failed	07/20/2007	sr311164 (Sardar Richards)
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**Steps:**

Step Name	Status
Step 1	Failed

**Description:**

For any saved set of stress test results:

Select a single date ("snapshot").

Confirm reporting of Stress MTM for each Region, for the selected date.

Select a reporting period.  
 Select a reporting frequency (e.g., daily, monthly, and quarterly).  
 Confirm reporting of Stress MTM for each Region, by time point based on the selected reporting frequency.  
 Confirm ability to generate historical data for:

- Period: 30 days / Frequency: Daily
- Period: 13 months / Frequency: Monthly
- Period: 1.25 years / Frequency: Quarterly

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Expected:

NOTE: Development team must first pre-populate database with historical data.

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Run\_7-12\_11-19-50      Not Completed      07/12/2007      cg78015 (Chris Gahl)

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**Steps:**

Step Name	Status
Step 1	No Run

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Description:

For any saved set of stress test results:  
 Select a single date ("snapshot").  
 Confirm reporting of Stress MTM for each Region, for the selected date.  
 Select a reporting period.  
 Select a reporting frequency (e.g., daily, monthly, and quarterly).  
 Confirm reporting of Stress MTM for each Region, by time point based on the selected reporting frequency.  
 Confirm ability to generate historical data for:

- Period: 30 days / Frequency: Daily
- Period: 13 months / Frequency: Monthly
- Period: 1.25 years / Frequency: Quarterly

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Expected:

NOTE: Development team must first pre-populate database with historical data.

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Actual:

Unable to complete test due to lack of historical data in the DEE database.

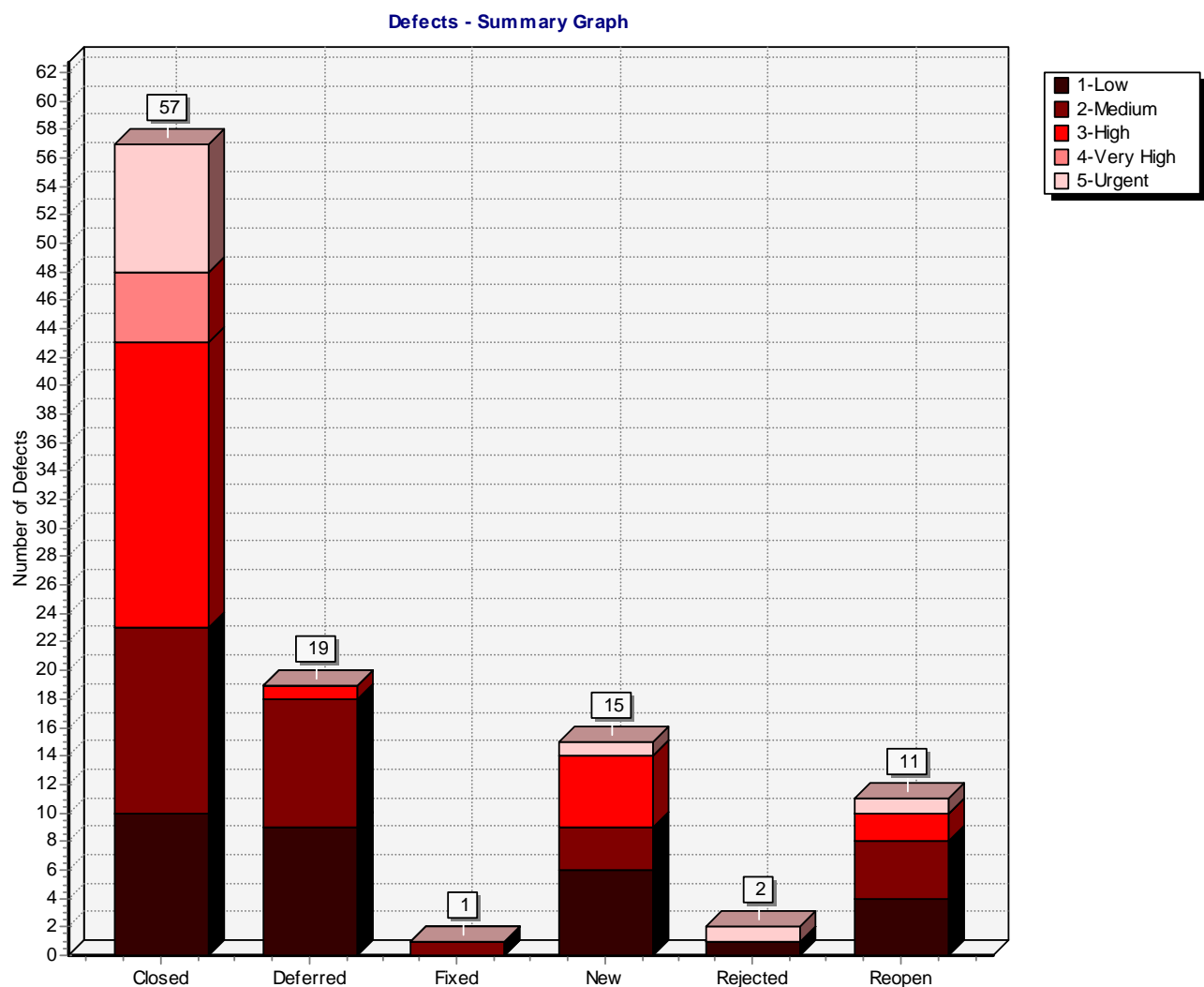
# UAT Results

## 3 DEFECTS

### 3.1 Defects – Graphical Summary

#### 3.1.1 Web-based and Excel-based Reports

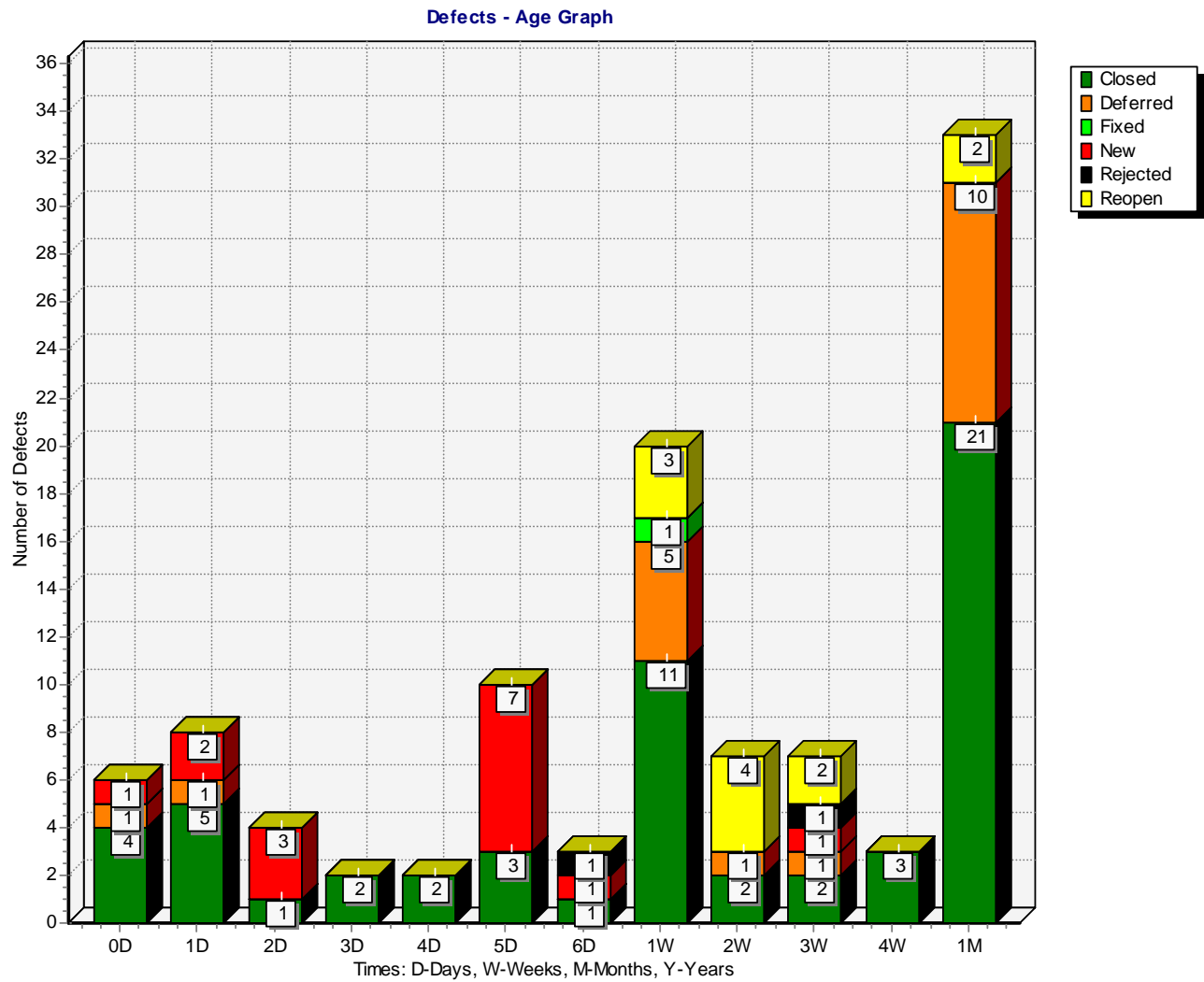
As illustrated in Figure 4, 105 defects have been created for both Web-based and Excel-based reports. Of these, 57 are closed, 1 is fixed (to be closed pending re-test), 15 are open (new), 2 have been rejected (due to inapplicability or duplication), and 19 have been deferred. Figure 5 and Figure 6 categorize these defects by the number of days that have elapsed since they were first created. Figure 7 presents the total number of defects, by status, at various points in time.



**Figure 4: All Phase 2 Defects**

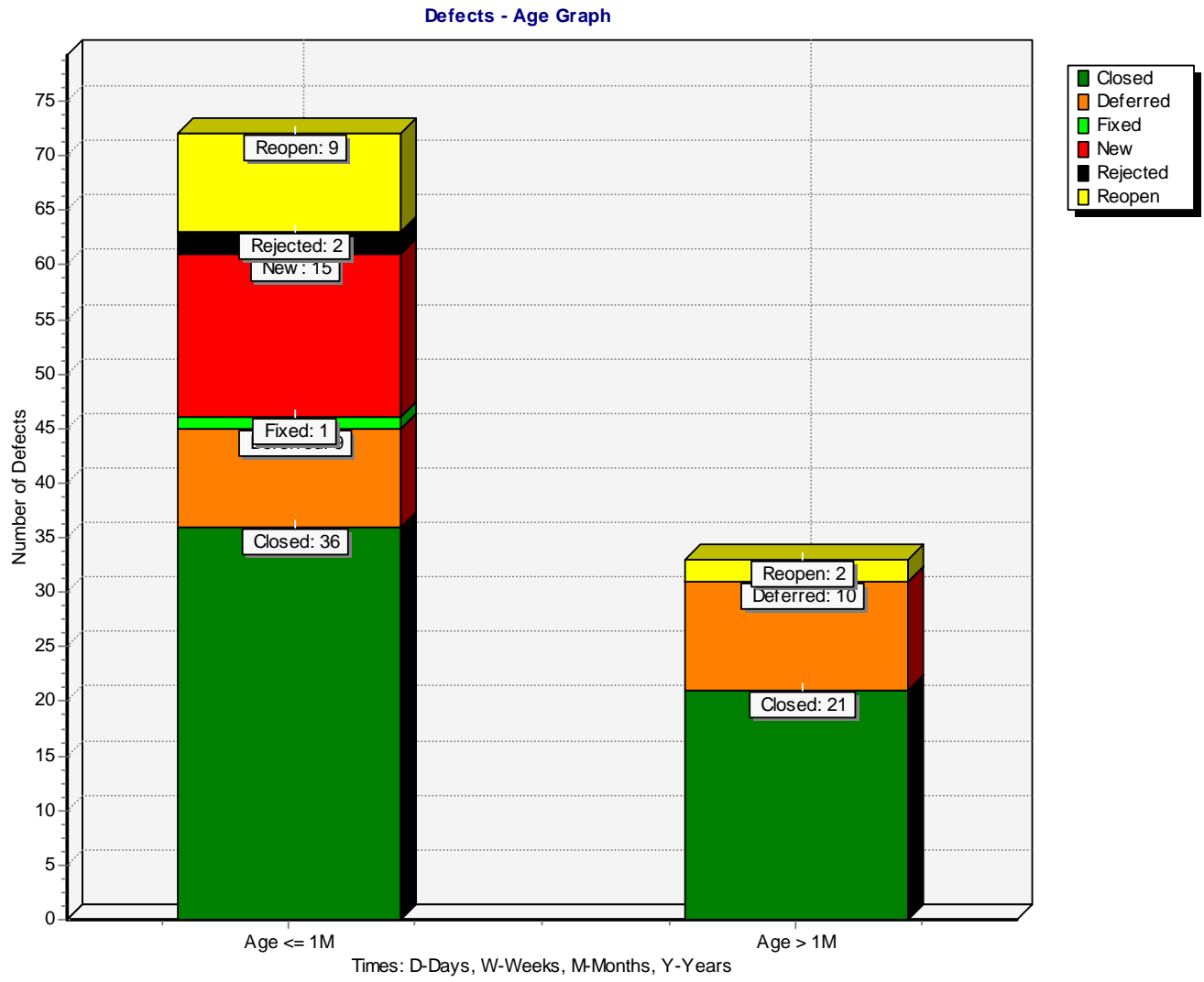


# UAT Results



**Figure 5: All Phase 2 Defects by Age (days)**

# UAT Results



**Figure 6: All Phase 2 Defects by Age (months)**

# UAT Results

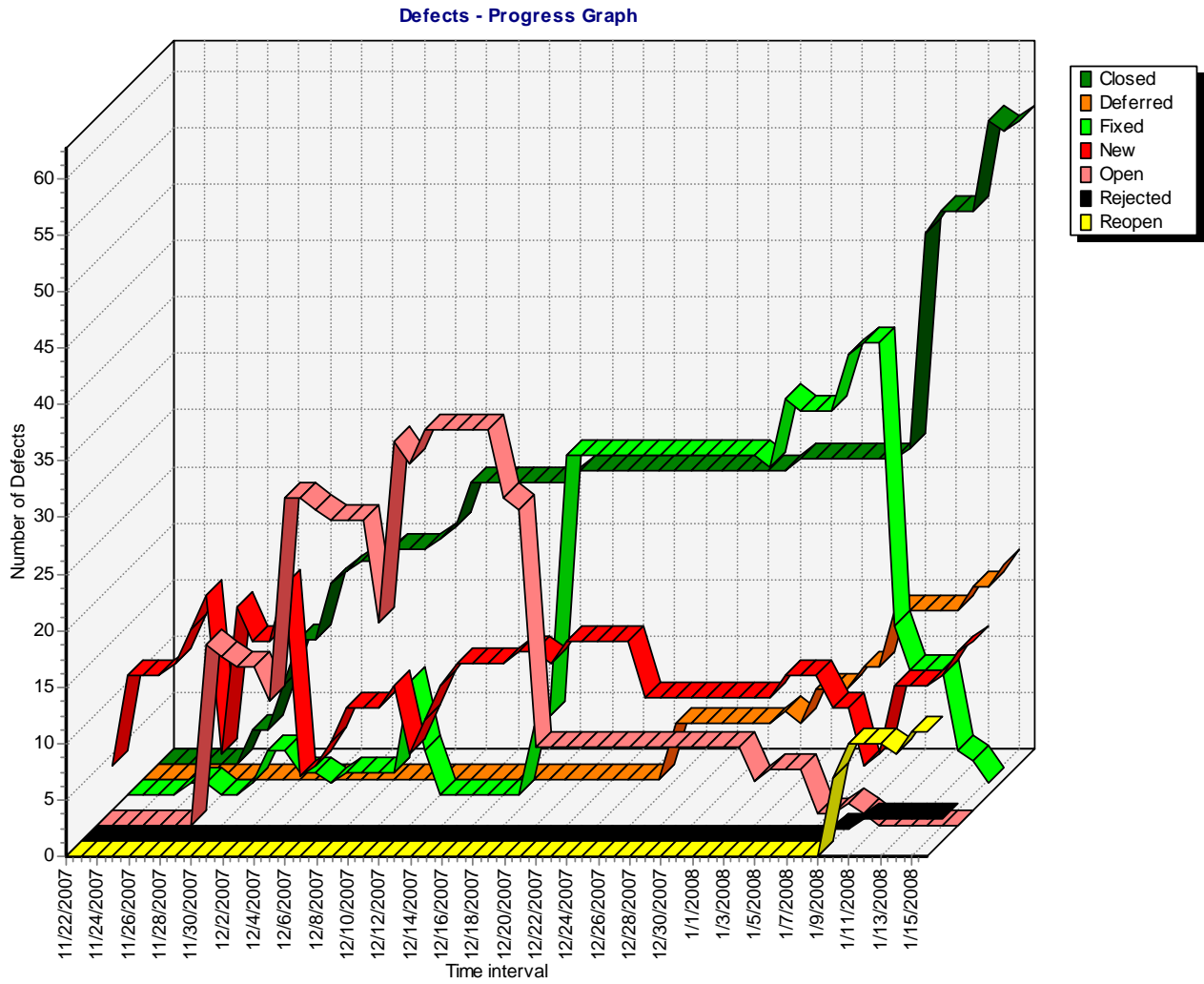


Figure 7: Defects Over Time, by Status

## Defects Report

Filter : Defect ID[167];

### Defect ID (167) - Under high volume, system may fail to output graphs

Defect ID:	167	Status:	Deferred
Severity:	03-major functional error, workaround	Priority:	3-High
Modified:	02/21/2008 14:05:18	Detected on Date:	01/03/2008
Detected By:	cg78015 (Chris Gahl)	Assigned To:	sr071207
Detected in Version:	UAT		

#### Description:

Under high volume, system may fail to output graphs. Does not appear to affect tabular output.

#### Comments:

**Chris Gahl <cg78015>, 1/3/2008:** Under investigation by development team/Vendor.0

**Jay Chast <jc58165>, 1/4/2008:** Vendor is troubleshooting and suggests 2 temporary work-arounds: increase graph size or re-summarize data so there are fewer points to plot.

**Chris Gahl <cg78015>, 1/4/2008:** Development team to provide additional feedback by EOD 1/4. Likely to be deferred.

**Chris Gahl <cg78015>, 1/7/2008:** Development unable to replicate; testing carried over to next release.

#### History:

Field Name	Change Date	Changer	Old Value	New Value
Status	01/07/2008 10:53:39	cg78015	Open	Deferred
Status	01/07/2008 08:38:01	ep82212	Fixed	Open
Status	01/07/2008 08:25:47	ep82212	New	Fixed
Assigned To	01/03/2008 17:10:46	cg78015		sr071207
Status	01/03/2008 17:10:46	cg78015		New

#### Attachments:

Name	Modified	Description
FW Error running report 01.msg	01/03/2008 18:11:40	