

DYNAMIC BACKTESTING

REPORTS

📅 22 Oct 2021

Party Organization

Big Bank



7

Total Agreements

Pledgor

Green

2

Amber

2

Red

2

Secured

Green

2

Amber

2

Red

2



Agreement		Netting Set	Role	Observations	Excedances	Amber Threshold	Red Threshold
✅	BB_TESTCPTY_ABC	BB_TESTCPTY_ABC	Secured	63	0	4	17
✅	BB_TESTCPTY_ABC	BB_TESTCPTY_ABC	Pledgor	63	0	4	17
⚠️	BB_TESTCPTY_DEF	BB_TESTCPTY_DEF	Secured	63	0	4	17
⚠️	BB_TESTCPTY_DEF	BB_TESTCPTY_DEF	Pledgor	63	0	4	17
⚠️	BB_TESTCPTY_GHI	BB_TESTCPTY_GHI	Secured	63	0	4	17
❌	BB_TESTCPTY_GHI	BB_TESTCPTY_GHI	Pledgor	63	0	4	17

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Agreement

✅ BB\_TESTCPTY\_ABC

✅ BB\_TESTCPTY\_ABC

⚠️ BB\_TESTCPTY\_DEF

⚠️ BB\_TESTCPTY\_DEF

⚠️ BB\_TESTCPTY\_GHI

❌ BB\_TESTCPTY\_GHI

Red Threshold

17

17

17

17

17

17

Initiate Dynamic Backtest

Backtest Type\*



Method\*



Backtest Period\*

📅 22 Oct 2021



26 Nov 2021

CLOSE

INITIATE



## Party Organization



## Total Agreements

## Pledgor

Green

2

Amber

2

Red

2

2



## Agreement

BB\_TESTCPTY\_ABC

BB\_TESTCPTY\_ABC

 BB\_TESTCPTY\_DEF BB\_TESTCPTY\_DEF

 BB\_TESTCPTY\_GHI

⊗ BB\_TESTCPTY\_GHI

## Red Threshold

17

17

17

17

17

17



CLOSE