

# BuDA — Bottom-up Default Analysis

## Testing Region(s)

United States  
Canada  
China  
India  
Indonesia  
Japan  
Malaysia  
Philippines  
Singapore  
Thailand  
Argentina  
Brazil  
Colombia  
Chile  
Jamaica  
Mexico  
Peru  
Venezuela

☒ User-Supplied Portfolio

## Basic Parameters

Testing Time Point 2016 11  
Prediction Horizon 12 month(s)   
Number of Simulations 1000

## Macroeconomic Scenarios

☐ GDP ☐ UNEMP ☐ CPI ☐ NEER ☒ User-Supplied   
☐ IBOR ☐ GSCI ☐ VIX  ☐ Model Macros

## Sample Period

From 1990 01 To 2016 11

- ☒ Sample period up to the testing time point  
☐ Whole sample period  
☐ User-specified sample period

## Other Settings

☐ Actual Realizations ☒ Dynamic Plotting

## Advanced Settings

## Testing Industry(s)

- ☐ All  
☒ Non-financial  
☐ Financial  
☐ Basic material  
☐ Communications  
☐ Consumer (cyclical)  
☐ Consumer (noncyclical)  
☐ Energy  
☐ Industrial  
☐ Technology  
☐ Utilities

**Run**