



CALL PROBABILITY FORECASTING TOOL

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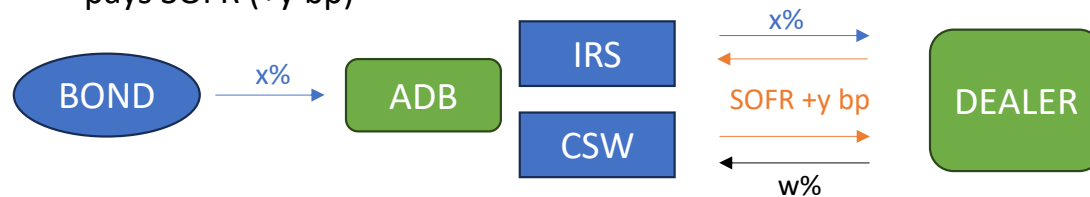
October 2023





BACKGROUND

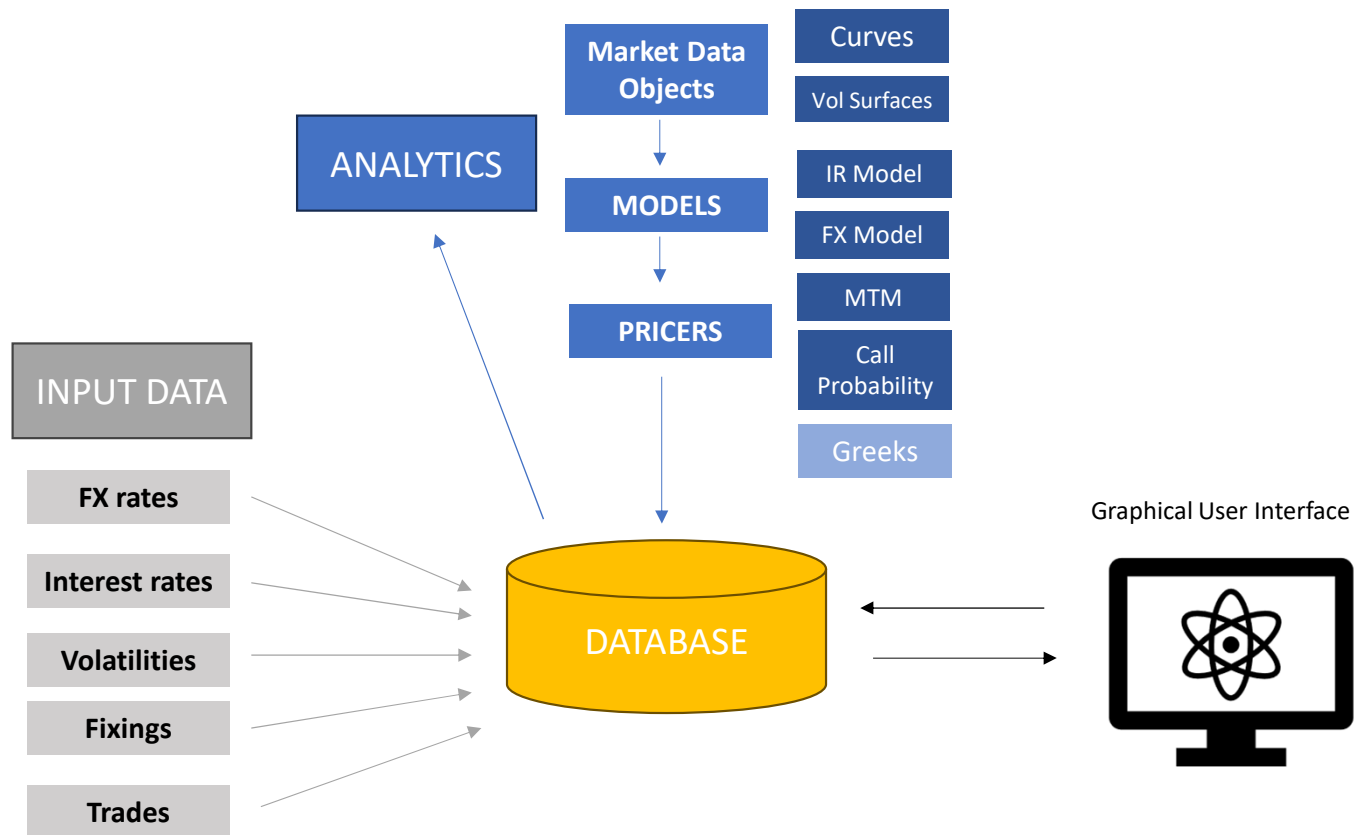
- Trade idea from our Investment Division
 - Objective: generate a better yield than investing in a callable bond
 - Buy US Treasury, fixed-coupon bond (x%)
 - Enter an Interest Rate Swap (IRS) where ADB:
 - pays fixed-coupon (x%)
 - receives SOFR (+y bp)
 - Enter a Cancellable Swap (CSW) where ADB:
 - receives fixed-coupon (w%)
 - pays SOFR (+y bp)



- Risk management
 - Proactively manages cash inflows (dealer calling the CSW)
 - Monitors the call probabilities of the CSW trades



REQUIRED INPUTS AND TOOLS



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POTENTIAL SOLUTIONS



- PROS
 - Customizable
 - Skill in-house
 - Not expensive
- SUPPORT
 - In-house
- CONS
 - No version control
 - Limited features
 - Not scalable



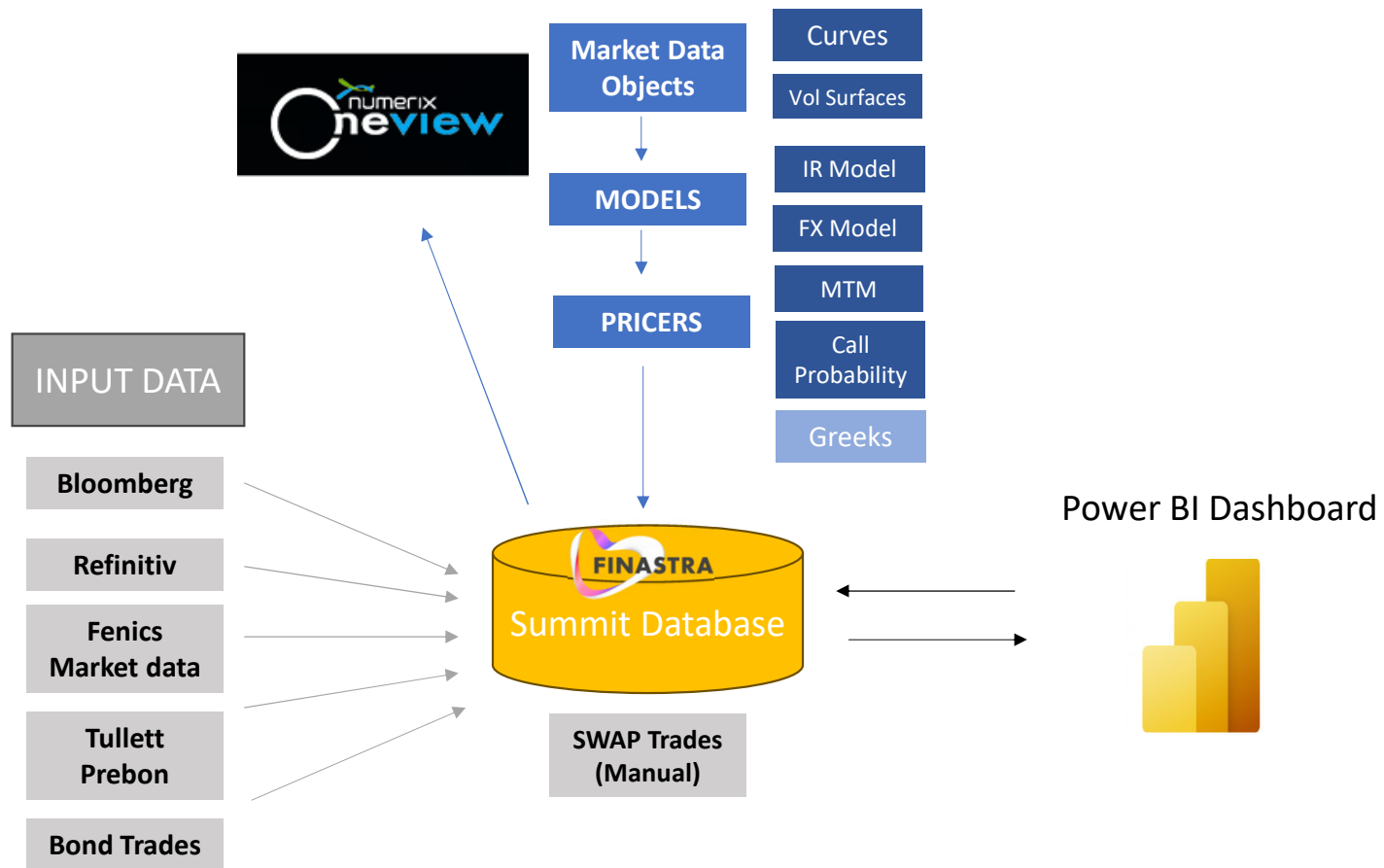
- PROS
 - Pre-built
 - Advanced Features
 - Version control by vendor
 - Scalable
- SUPPORT
 - Vendor
- CONS
 - Hard to customize
 - License costs
 - Additional implementation costs



- PROS
 - Customizable
 - Skill in-house
 - Not expensive
 - Scalable
- SUPPORT
 - In-house
- CONS
 - Hard to version control Power BI



OUR SELECTED SOLUTION



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KEY FEATURES – CALL MONITORING (1)

MAX Call probability per option type

Option Type	LPC	MPC	HPC	Total	Trade Count
CALLABLE	1,372	8,780	270	10,422	174
KNOCK-OUT	-	-	-	-	-
TARN	-	-	-	-	-
Grand Total	1,372	8,780	270	10,422	174

*LPC, MPC and HPC is based on the maximum call probability in the call dates of the trade during the selected projection period. **LPC:** "Low Probability of Call" where maximum call probability is less than 0.01 **MPC:** Refers to "Medium Probability of Call" where maximum call probability is ≥ 0.01 and < 0.5 . **HPC:** Refers to "High Probability of Call" where maximum call probability is ≥ 0.5 and ≤ 1 .*





KEY FEATURES – CALL MONITORING (2)

MAX Call probability per call dates

Year-Month	Option Type	LPC	MPC	HPC	Total	Trade Count
2023-10	CALLABLE	200	0	0	200	1
2023-11	CALLABLE	100	0	0	100	1
2024-01	CALLABLE	225	0	0	225	2
2024-02	CALLABLE	200	0	0	200	3
2024-03	CALLABLE	300	230	0	530	11
2024-04	CALLABLE	50	150	0	200	4
2024-05	CALLABLE	0	100	0	100	2
2024-08	CALLABLE	200	0	0	200	2
2024-09	CALLABLE	0	100	0	100	2
2024-10	CALLABLE	0	150	0	150	1
2024-11	CALLABLE	0	162	0	162	4
2024-12	CALLABLE	50	50	50	150	3
2025-01	CALLABLE	0	50	0	50	1
2025-02	CALLABLE	0	325	0	325	3
2025-03	CALLABLE	0	100	0	100	2
2025-04	CALLABLE	0	50	0	50	1
2025-05	CALLABLE	0	435	0	435	6
2025-06	CALLABLE	0	200	0	200	3
2025-08	CALLABLE	0	209	0	209	2
2025-09	CALLABLE	0	200	0	200	3
2025-10	CALLABLE	0	216	50	266	7
2025-11	CALLABLE	0	100	0	100	2
2025-12	CALLABLE	0	50	0	50	1
2026-01	CALLABLE	0	300	0	300	6
2026-02	CALLABLE	0	200	0	200	3
2026-03	CALLABLE	0	437	40	477	10
2026-06	CALLABLE	0	202	0	202	5
2026-09	CALLABLE	0	505	0	505	2
2026-10	CALLABLE	0	60	0	60	2
2027-03	CALLABLE	0	110	0	110	2
2027-06	CALLABLE	0	32	0	32	2
Total		1,372	8,780	270	10,422	174



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KEY FEATURES – POPULATION CHECK

Trade Count:

173
Call Prob Trades

=

(Blank)
Funding Trades

+

63
Investment Trades

Variance
0

Variance
-4

Call Prob Trades (Call Probability Table):

Security ID	TradeID	Trade Count
	499083OC	1
T_0_34_310326	415110OC	1
T_0_34_310526	413329OC	1
T_0_34_310526	420972OC	1
T_0_34_310826	423354OC	1
T_0_34_310826	423365OC	1
T_0_34_310826	424160OC	1
T_0_58_310726	418843OC	1
T_0_58_310726	419389OC	1
T_0_58_310726	419559OC	1
T_0_58_310726	419561OC	1
T_0_58_310726	419751OC	1
T_0_58_310726	419778OC	1
T_0_78_300926	425588OC	1
T_0_78_300926	425942OC	1
T_0_78_300926	426226OC	1
T_0_78_300926	426664OC	1
T_0_78_300926	426842OC	1
T_1_12_150225	436092OC	1
T_1_12_150225	436337OC	1
T_1_12_150826	434680OC	1
T_1_14_311226	433547OC	1
T_1_14_311226	433607OC	1
T_1_18_311026	428477OC	1
T_1_18_311026	428652OC	1
T_1_34_150325	438613OC	1
T_1_34_150325	438680OC	1
T_1_34_150325	438966OC	1
T_1_34_150325	438977OC	1
T_1_34_150325	439327OC	1
T_1_34_150325	439624OC	1
T_1_34_150325	440079OC	1
Total		60

Funding Trades (Call Monitor Table):

Security ID	Trade ID	Trade Count

Investment Trades (Trade Details Table):

Security ID	Trade ID	Trade Count
	413329OC	1
	415110OC	1
	417447OC	1
	417664OC	1
	418843OC	1
	419389OC	1
	419559OC	1
	419561OC	1
	419751OC	1
	419778OC	1
	420972OC	1
	423354OC	1
	423365OC	1
	424160OC	1
	425588OC	1
	425942OC	1
	426226OC	1
	426664OC	1
	426842OC	1
	428477OC	1
	428652OC	1
	430252OC	1
	433547OC	1
	433607OC	1
	434003OC	1
	434264OC	1
	434680OC	1
	434930OC	1
	436092OC	1
	436337OC	1
	436340OC	1
	438613OC	1
Total		63



KEY FEATURES – BACKTESTING (1)

Back Testing (Latest Report Date: 18 October 2023)

Prior to Notice Date (in Days):

Period (Call Date Range):

Prediction (Call Probability data)

Trade ID	Call Date	Notice Date	Run Date based on user input	Last Available Run Date	Prediction on Last Available Run Date	Actual Status	Back Testing Score	Trade Count
418843OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419389OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419559OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419561OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419751OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419778OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
428477OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
428652OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
416654OC	15/11/2022	07/11/2022	06/11/2022	04/11/2022	LPC	NC	1.00	1
417447OC	15/11/2022	07/11/2022	06/11/2022	04/11/2022	LPC	NC	1.00	1
417664OC	15/11/2022	07/11/2022	06/11/2022	04/11/2022	LPC	NC	1.00	1
434003OC	15/11/2022	07/11/2022	06/11/2022	04/11/2022	LPC	NC	1.00	1
413329OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
420972OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
423354OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
423365OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
424160OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
415110OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
425588OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
425942OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
426226OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
426842OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
433547OC	30/12/2022	22/12/2022	21/12/2022	21/12/2022	LPC	NC	1.00	1
433607OC	30/12/2022	22/12/2022	21/12/2022	21/12/2022	LPC	NC	1.00	1
426664OC	03/01/2023	22/12/2022	21/12/2022	21/12/2022	LPC	NC	1.00	1
434264OC	03/01/2023	22/12/2022	21/12/2022	21/12/2022	LPC	NC	1.00	1
418843OC	31/01/2023	24/01/2023	23/01/2023	23/01/2023	LPC	NC	1.00	1

Actual Call Status

Trade ID	Call Date	Status
413329OC	30/11/2022	NC
413329OC	28/02/2023	NC
413329OC	31/05/2023	NC
413329OC	31/08/2023	NC
415110OC	30/12/2022	NC
415110OC	31/03/2023	NC
415110OC	30/06/2023	NC
415110OC	29/09/2023	NC
416654OC	15/11/2022	NC
416654OC	15/02/2023	NC
416654OC	15/05/2023	NC
416654OC	15/08/2023	NC
417447OC	15/11/2022	NC
417447OC	15/02/2023	NC
417447OC	15/05/2023	NC
417447OC	15/08/2023	NC
417664OC	15/11/2022	NC
417664OC	15/02/2023	NC
417664OC	15/05/2023	NC
417664OC	15/08/2023	NC
418843OC	31/10/2022	NC
418843OC	31/01/2023	NC
418843OC	28/04/2023	NC
418843OC	31/07/2023	NC
418843OC	31/10/2023	NC
419389OC	31/10/2022	NC
419389OC	31/01/2023	NC
419389OC	28/04/2023	NC
419389OC	31/07/2023	NC

Total Average Score

Score Matrix

Prediction	Actual	Score
LPC	Called	0.00
MPC	Called	0.25
HPC	Called	1.00
LPC	Not Called	1.00
MPC	Not Called	0.25
HPC	Not Called	0.00

Prediction:
LPC: "Low Probability of Call" where maximum call probability is less than 0.01
MPC: Refers to "Medium Probability of Call" where maximum call probability is >=0.01 and <0.5.
HPC: Refers to "High Probability of Call" where maximum call probability is >=0.5 and <=1.

Actual Status:
C: Called
NC: Not Called

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KEY FEATURES – BACKTESTING (2)

HPC Backtesting

Prediction (Call Probability data)								
Trade ID	Call Date	Notice Date	Run Date based on user input	Last Available Run Date	Prediction on Last Available Run Date	Actual Status	Back Testing Score	Trade Count
344226AD	27/12/2022	28/11/2022	27/11/2022	25/11/2022	HPC	NC	0.00	1
344226AD	27/06/2023	25/05/2023	24/05/2023	24/05/2023	HPC	C	1.00	1
Total Ave. Score							0.50	2

MPC Backtesting

Prediction (Call Probability data)								
Trade ID	Call Date	Notice Date	Run Date based on user input	Last Available Run Date	Prediction on Last Available Run Date	Actual Status	Back Testing Score	Trade Count
379455AD	19/06/2023	19/05/2023	18/05/2023	18/05/2023	MPC	NC	0.25	1
347464AD	01/08/2023	03/07/2023	02/07/2023	30/06/2023	MPC	NC	0.25	1
Total Ave. Score							0.25	2





Project Summary

- Developers:
 - 1 Backend developer (Database)
 - 1 Frontend developer (PowerBI)
 - 2 Financial engineers (Analytics validation)
- Timeframe: 5 months
- Next steps:
 - Feed Duration from Numerix OneView (Currently MSCI)

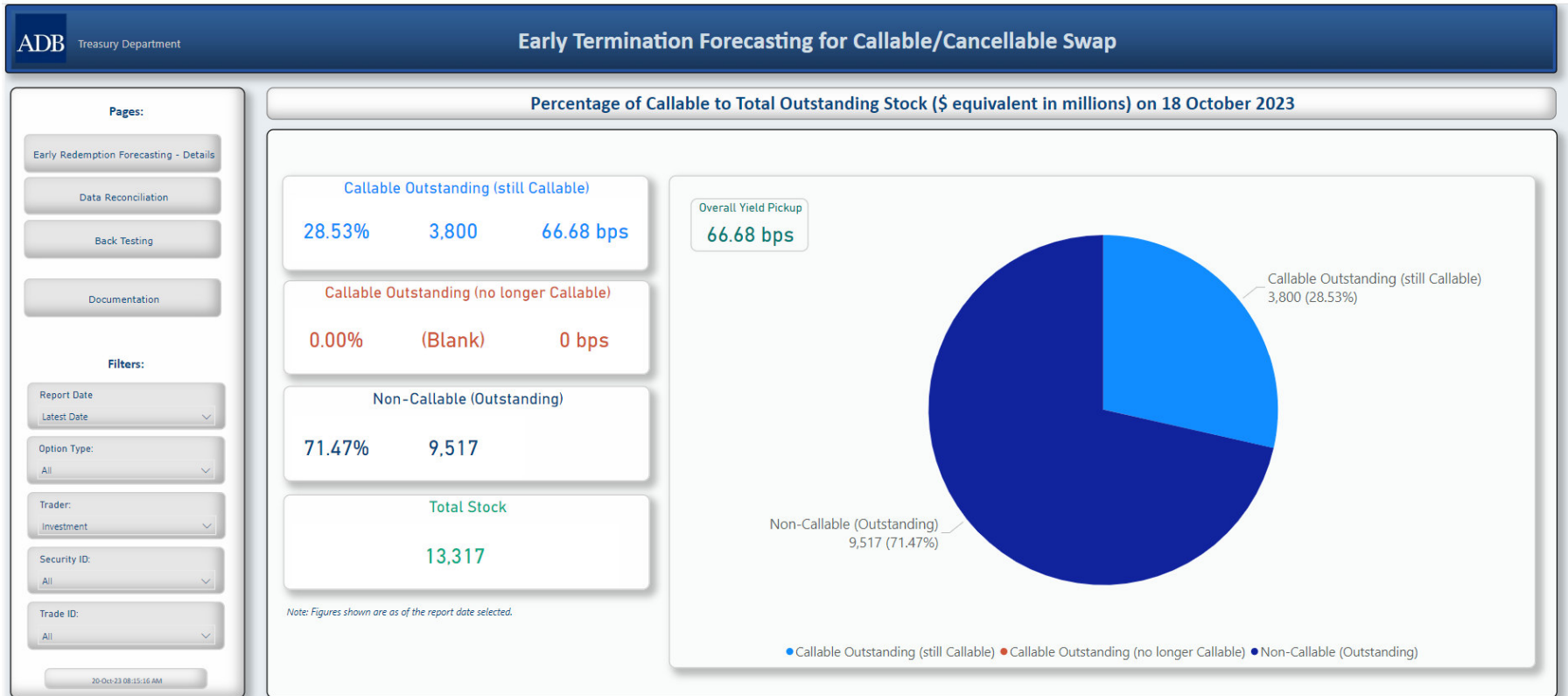


Appendix





LANDING PAGE



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EARLY TERMINATION FORECASTING (1)

ADB Treasury Department
Early Termination Forecasting for Callable/Cancellable Swap

Early Redemption/Termination Forecasting Report (\$ equivalent in millions) as of 18 October 2023

Forecast Methodology:

Show only MAX Call Probability

Show ALL Call Probability (EXCLUDES trades that are no longer callable)

Show ALL Call Probability (INCLUDES trades that are no longer callable)

Call Date Range:

31/10/2022 - 09/07/2071

Maximum Call Probability (does not consider final maturity)

Option Type	LPC	MPC	HPC	Total	Trade Count
CALLABLE	925	2,725	150	3,800	60
KNOCK-OUT	-	-	-	-	-
TARN	-	-	-	-	-
Grand Total	925	2,725	150	3,800	60

Year-Month	Option Type	LPC	MPC	HPC	Total	Trade Count
2023-10	CALLABLE	200	0	0	200	1
2024-01	CALLABLE	125	0	0	125	1
2024-03	CALLABLE	300	100	0	400	8
2024-04	CALLABLE	50	150	0	200	4
2024-05	CALLABLE	0	100	0	100	2
2024-08	CALLABLE	200	0	0	200	2
2024-09	CALLABLE	0	100	0	100	2
2024-12	CALLABLE	50	50	0	100	2
2025-02	CALLABLE	0	175	0	175	1
2025-04	CALLABLE	0	50	0	50	1
2025-05	CALLABLE	0	425	0	425	4
2025-06	CALLABLE	0	200	0	200	3
2025-08	CALLABLE	0	100	0	100	1
2025-09	CALLABLE	0	100	0	100	2
2025-10	CALLABLE	0	100	50	150	3
2025-11	CALLABLE	0	100	0	100	2
2026-01	CALLABLE	0	300	0	300	6
2026-02	CALLABLE	0	200	0	200	3
2026-03	CALLABLE	0	250	0	250	5
2028-02	CALLABLE	0	100	0	100	2
2028-05	CALLABLE	0	50	50	100	2
2028-07	CALLABLE	0	50	0	50	1
2028-08	CALLABLE	0	0	50	50	1
2030-02	CALLABLE	0	25	0	25	1
Total		925	2,725	150	3,800	60

LPC, MPC and HPC is based on the maximum call probability in the call dates of the trade during the selected projection period. **LPC:** "Low Probability of Call" where maximum call probability is less than 0.01 **MPC:** Refers to "Medium Probability of Call" where maximum call probability is >=0.01 and <0.5. **HPC:** Refers to "High Probability of Call" where maximum call probability is >=0.5 and <=1.



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EARLY TERMINATION FORECASTING (2)

Maximum Call Probability (does not consider final maturity)

Year-Month	Call Date	Security ID	Trade ID	Pool	Trader	Maturity Date	Coupon Rate	Yield Pick-Up (bps)	Duration	Option Type	Group Type	LPC	MPC	HPC	Call Probability	Duplicate?	Trade Count	Re
2023-10	31/10/2023	T_2_38_300426	430252OC	PLP_USD	Investment	30/04/2026	2.22	24.66	2.27	CALLABLE	LPC	200	0	0	0.00	No	1	10
2024-01	31/01/2024	T_2_58_310126	434930OC	PLP_USD	Investment	31/01/2026	2.19	14.76	2.08	CALLABLE	LPC	125	0	0	0.00	No	1	10
2024-03	15/03/2024	T_1_34_150325	438613OC	PLP_USD	Investment	15/03/2025	2.00	25.00	1.60	CALLABLE	LPC	50	0	0	0.00	No	1	10
2024-03	15/03/2024	T_1_34_150325	438680OC	PLP_USD	Investment	15/03/2025	2.04	28.50	1.60	CALLABLE	LPC	50	0	0	0.00	No	1	10
2024-03	15/03/2024	T_1_34_150325	438966OC	PLP_USD	Investment	15/03/2025	2.25	49.50	1.60	CALLABLE	LPC	50	0	0	0.00	No	1	10
2024-03	15/03/2024	T_1_34_150325	439327OC	PLP_USD	Investment	15/03/2025	2.31	56.20	1.60	CALLABLE	LPC	50	0	0	0.00	No	1	10
2024-03	15/03/2024	T_1_34_150325	439624OC	PLP_USD	Investment	15/03/2025	2.54	79.00	1.61	CALLABLE	LPC	50	0	0	0.00	No	1	10
2024-03	15/03/2024	T_1_34_150325	440079OC	PLP_USD	Investment	15/03/2025	2.80	105.00	1.61	CALLABLE	LPC	50	0	0	0.00	No	1	10
2024-03	29/03/2024	T_2_12_310327	457312OC	PLP_USD	Investment	31/03/2027	3.97	147.00	2.81	CALLABLE	MPC	0	50	0	0.24	No	1	10
2024-03	29/03/2024	T_2_12_310327	457686OC	PLP_USD	Investment	31/03/2027	4.05	154.50	2.72	CALLABLE	MPC	0	50	0	0.27	No	1	10
2024-04	01/04/2024	T_2_12_310327	457314OC	PLP_USD	Investment	31/03/2027	3.97	147.00	2.81	CALLABLE	MPC	0	50	0	0.11	No	1	10
2024-04	01/04/2024	T_2_12_310327	457689OC	PLP_USD	Investment	31/03/2027	4.05	154.50	2.44	CALLABLE	MPC	0	50	0	0.12	No	1	10
2024-04	15/04/2024	T_2_58_150425	442515OC	PLP_USD	Investment	15/04/2025	3.00	37.50	1.68	CALLABLE	LPC	50	0	0	0.01	No	1	10
2024-04	15/04/2024	T_2_58_150425	442608OC	PLP_USD	Investment	15/04/2025	3.03	40.90	1.66	CALLABLE	MPC	0	50	0	0.05	No	1	10
2024-05	31/05/2024	T_2_58_310527	448208OC	PLP_USD	Investment	31/05/2027	3.55	92.00	2.70	CALLABLE	MPC	0	50	0	0.13	No	1	10
2024-05	31/05/2024	T_2_58_310527	448812OC	PLP_USD	Investment	31/05/2027	4.29	166.00	2.30	CALLABLE	MPC	0	50	0	0.28	No	1	10
2024-08	15/08/2024	T_1_12_150225	436092OC	PLP_USD	Investment	15/02/2025	1.85	35.00	1.33	CALLABLE	LPC	100	0	0	0.00	No	1	10
2024-08	15/08/2024	T_1_12_150225	436337OC	PLP_USD	Investment	15/02/2025	2.09	58.80	1.30	CALLABLE	LPC	100	0	0	0.01	No	1	10
2024-09	03/09/2024	T_3_18_310827	458823OC	PLP_USD	Investment	31/08/2027	4.22	109.00	2.25	CALLABLE	MPC	0	50	0	0.25	No	1	10
2024-09	03/09/2024	T_3_18_310827	460393OC	PLP_USD	Investment	31/08/2027	4.53	140.50	1.94	CALLABLE	MPC	0	50	0	0.30	No	1	10
2024-12	16/12/2024	T_1_34_150325	438977OC	PLP_USD	Investment	15/03/2025	2.40	65.00	1.48	CALLABLE	LPC	50	0	0	0.00	No	1	10
2024-12	31/12/2024	T_3_14_300627	452889OC	PLP_USD	Investment	30/06/2027	4.39	113.80	2.33	CALLABLE	MPC	0	50	0	0.17	No	1	10
2025-02	28/02/2025	T_2_34_310825	436340OC	PLP_USD	Investment	31/08/2025	2.85	10.00	1.75	CALLABLE	MPC	0	175	0	0.03	No	1	10
2025-04	30/04/2025	T_2_34_300427	444118OC	PLP_USD	Investment	30/04/2027	3.45	70.00	2.54	CALLABLE	MPC	0	50	0	0.25	No	1	10
2025-05	15/05/2025	T_1_58_150526	416654OC	PLP_USD	Investment	15/05/2026	2.41	78.00	2.28	CALLABLE	MPC	0	125	0	0.04	No	1	10
2025-05	15/05/2025	T_1_58_150526	417447OC	PLP_USD	Investment	15/05/2026	2.27	64.50	2.34	CALLABLE	MPC	0	175	0	0.04	No	1	10
2025-05	15/05/2025	T_1_58_150526	417664OC	PLP_USD	Investment	15/05/2026	2.42	79.50	2.29	CALLABLE	MPC	0	50	0	0.04	No	1	10
2025-05	15/05/2025	T_2_14_151125	434003OC	PLP_USD	Investment	15/11/2025	1.89	41.27	1.91	CALLABLE	MPC	0	75	0	0.04	No	1	10
2025-06	30/06/2025	T_1_14_311226	433547OC	PLP_USD	Investment	31/12/2026	1.91	66.00	2.76	CALLABLE	MPC	0	50	0	0.05	No	1	10
2025-06	30/06/2025	T_1_14_311226	433607OC	PLP_USD	Investment	31/12/2026	1.93	68.00	2.76	CALLABLE	MPC	0	50	0	0.05	No	1	10
2025-06	30/06/2025	T_2_58_311225	434264OC	PLP_USD	Investment	31/12/2025	2.01	31.86	2.12	CALLABLE	MPC	0	100	0	0.04	No	1	10
2025-08	15/08/2025	T_1_12_150826	434680OC	PLP_USD	Investment	15/08/2026	2.17	67.00	2.47	CALLABLE	MPC	0	100	0	0.07	No	1	10
Total/Ave. Call Probability								4,435.06				925	2,725	150	0.10		60	

- *All Call Probability* with "NO" provides "Next Call Date (depending on the notice date) and "Call probability on the next call date". If these notice dates are earlier than the report date, then the next call date will be displayed (it assumes that it will not be called on the current call date).
- Yield Pick-Up (bps) column is applicable to Cancellable Swaps (Trader=Investment) only. Negative yield pick-up value will be highlighted in red text.
- For trades with HPC (High Probability of Call), the entire row is highlighted in orange.
- Duration figures is sourced from MSCI starting 04-May-2023 onwards. Prior to this date, it is sourced from ORM's OAM data.

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BACKTESTING

ADB Treasury Department
Call Probability Dashboard

Back Testing (Latest Report Date: 18 October 2023)

Prior to Notice Date (in Days):
1

Period (Call Date Range):
31/10/2022 - 03/11/2023

Prediction (Call Probability data)

Trade ID	Call Date	Notice Date	Run Date based on user input	Last Available Run Date	Prediction on Last Available Run Date	Actual Status	Back Testing Score	Trade Count
418843OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419389OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419559OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419561OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419751OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
419778OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
428477OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
428652OC	31/10/2022	24/10/2022	23/10/2022	21/10/2022	LPC	NC	1.00	1
416654OC	15/11/2022	07/11/2022	06/11/2022	04/11/2022	LPC	NC	1.00	1
417447OC	15/11/2022	07/11/2022	06/11/2022	04/11/2022	LPC	NC	1.00	1
417664OC	15/11/2022	07/11/2022	06/11/2022	04/11/2022	LPC	NC	1.00	1
434003OC	15/11/2022	07/11/2022	06/11/2022	04/11/2022	LPC	NC	1.00	1
413329OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
420972OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
423354OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
423365OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
424160OC	30/11/2022	22/11/2022	21/11/2022	21/11/2022	LPC	NC	1.00	1
415110OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
425588OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
425942OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
426226OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
426842OC	30/12/2022	21/12/2022	20/12/2022	20/12/2022	LPC	NC	1.00	1
433547OC	30/12/2022	22/12/2022	21/12/2022	21/12/2022	LPC	NC	1.00	1
433607OC	30/12/2022	22/12/2022	21/12/2022	21/12/2022	LPC	NC	1.00	1
426664OC	03/01/2023	22/12/2022	21/12/2022	21/12/2022	LPC	NC	1.00	1
434264OC	03/01/2023	22/12/2022	21/12/2022	21/12/2022	LPC	NC	1.00	1
416843OC	31/01/2023	24/01/2023	23/01/2023	23/01/2023	LPC	NC	1.00	1
419389OC	31/01/2023	24/01/2023	23/01/2023	23/01/2023	LPC	NC	1.00	1

Actual Call Status

Trade ID	Call Date	Status
413329OC	30/11/2022	NC
413329OC	28/02/2023	NC
413329OC	31/05/2023	NC
413329OC	31/08/2023	NC
415110OC	30/12/2022	NC
415110OC	31/03/2023	NC
415110OC	30/06/2023	NC
415110OC	29/09/2023	NC
416654OC	15/11/2022	NC
416654OC	15/02/2023	NC
416654OC	15/05/2023	NC
416654OC	15/08/2023	NC
417447OC	15/11/2022	NC
417447OC	15/02/2023	NC
417447OC	15/05/2023	NC
417447OC	15/08/2023	NC
417447OC	15/11/2022	NC
417664OC	15/02/2023	NC
417664OC	15/05/2023	NC
417664OC	15/08/2023	NC
418843OC	31/10/2022	NC
418843OC	31/01/2023	NC
418843OC	28/04/2023	NC
418843OC	31/07/2023	NC
418843OC	31/10/2023	NC
419389OC	31/10/2022	NC
419389OC	31/01/2023	NC
419389OC	28/04/2023	NC
419389OC	31/07/2023	NC
419389OC	31/10/2023	NC

Score Matrix

Prediction	Actual	Score
LPC	Called	0.00
MPC	Called	0.25
HPC	Called	1.00
LPC	Not Called	1.00
MPC	Not Called	0.25
HPC	Not Called	0.00

Total Average Score

1.00

Prediction:
 LPC: "Low Probability of Call" where maximum call probability is less than 0.01
 MPC: Refers to "Medium Probability of Call" where maximum call probability is >=0.01 and <0.5
 HPC: Refers to "High Probability of Call" where maximum call probability is >=0.5 and <=1.

Actual Status:
 C: Called
 NC: Not Called

Prediction is based on Notice Date minus the selected "Prior to Notice Date (in Days)", which is

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