

```
Report Box
Universe Properties as of 2006-10-18 (ALL)
X : Yield-to-Worst (at Bid)
Y : Bid Valuation - sum of Yield Components
*****
Intercept•1.7800+/- 0.4202
Yield-to-Worst (at Bid)Credit Class One•59.2541+/- 13.5364
Yield-to-Worst (at Bid)Credit Class Two•57.3186+/- 11.4730
Yield-to-Worst (at Bid)Credit Class Three•61.7101+/- 18.5262
Regression Sum of Squares••405.7247
Residual Sum of Squares••11.3835
R Squared••0.9727
F Statistic••1274.1850
Rejection Threshold (SDev)••3.00
Rejection Count••6
Observation Count••147
```