

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