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Report Box
Universe Properties as of 2006-10-18 (Purchaseable)
X : Yield-to-Worst (at Bid)
Y : Ask Valuation - Sum of Yield Components
*****
Intercept•0.0864+/- 1.0169
Yield-to-Worst (at Bid)Credit Class One•99.5788+/- 24.1081
Yield-to-Worst (at Bid)Credit Class Two•96.1404+/- 23.8035
Yield-to-Worst (at Bid)Credit Class Three•96.3759+/- 23.3060
Regression Sum of Squares•:•22.0073
Residual Sum of Squares•:•1.2517
R Squared•:•0.9462
F Statistic•:•342.8376
Rejection Threshold (SDev)•:•3.00
Rejection Count•:•3
Observation Count•:•82
```