

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