

Report Box

Universe Properties as of 2007-12-31 (ALL)

X : Modified Duration - YTW

Y : Performance

Intercept•0.0073+/- 0.0586

Modified Duration - YTWCredit Class One•0.0010+/- 0.0056

Modified Duration - YTWCredit Class Two•0.0000+/- 0.0069

Modified Duration - YTWCredit Class Three•0.0011+/- 0.0088

Regression Sum of Squares•:•0.0063

Residual Sum of Squares•:•0.1399

R Squared•:•0.0433

F Statistic•:•1.6973

Rejection Threshold (SDev) •:•3.00

Rejection Count•:•7

Observation Count•:•154