

Correlation Analysis - Rate Change Graph

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Correlation Analysis Results
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Correlation Analysis Result:

Analysis Name: <input type="text"/>	Analysis Date: <input type="text" value="4/3/2002"/>	Correlation of Rate Result: <input type="text" value="97.4800%"/>
Incremental Size: <input type="text" value="5"/>	Beginning Market Date: <input type="text" value="6/29/2001"/>	Correlation of Rate Beta: <input type="text" value="0.942590"/>
Instrument Name Asset: <input type="text" value="15 fnma mbs"/>	Ending Market Date: <input type="text" value="12/31/2001"/>	Correlation of Change Result: <input type="text" value="74.2450%"/>
Instrument Name Hedge: <input type="text" value="30 fnma mbs"/>	Number of Days: <input type="text" value="185"/>	Correlation of Change Beta: <input type="text" value="0.834070"/>

Market Date and Rate History: Rate Graph Rate Change Graph

Market Date	Asset Rate	Hedge Rate	Asset Rate Change	Hedge Rate Change
7/6/2001	6.3522	6.8077	0.03701	0.05481
7/9/2001	6.3137	6.7845	0.06916	0.07587
7/10/2001	6.2453	6.7133	0.13755	0.14706
7/11/2001	6.2500	6.7221	0.13755	0.13249
7/12/2001	6.2117	6.7133	0.14047	0.09440
7/13/2001	6.2309	6.7391	0.10194	0.07119
7/16/2001	6.1952	6.6786	0.05485	0.06057
7/17/2001	6.1781	6.6753	0.07193	0.06381
7/18/2001	6.0588	6.6146	0.17219	0.12451
7/19/2001	6.0635	6.6146	0.17219	0.12451
7/20/2001	6.0891	6.6444	0.13640	0.06394
7/23/2001	6.0891	6.6444	0.11931	0.06070

Correlation Analysis: Rates

■ Asset
× Hedge

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