

Correlation Analysis - Rate 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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