

Rate Cone

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Maintain Rate Cone Values for normal_30_fnma_mbs

Specify Parameters to Build Rate Change:

Annual Rate Volatility, in %: Deviation Rate, in %: Confidence Rate, in %:

Investor Instrument Name: Market Date: Packet Size:

Modify Rate Change Values, if Required:

Number Of Days	Rate Change, %
0 - 15	0.37000
16 - 30	0.64000
31 - 45	0.82500
46 - 60	0.98000
61 - 75	1.11000
76 - 90	1.22500
91 - 105	1.33500
106 - 120	1.43500
121 - 135	1.52500
136 - 150	1.61500
151 - 165	1.69500
166 - 180	1.77500
181 - 195	1.85000
196 - 210	1.92000

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Number of Days	Rate Change, %
15	0.37000
30	0.64000
45	0.82500
60	0.98000
75	1.11000
90	1.22500
105	1.33500
120	1.43500
135	1.52500
150	1.61500
165	1.69500
180	1.77500
195	1.85000
210	1.92000
225	2.00000
240	2.07200
255	2.15000
270	2.22500
285	2.30000
300	2.37500
315	2.45000
330	2.52500
345	2.59000
360	2.66000
375	2.73000