

GRAB

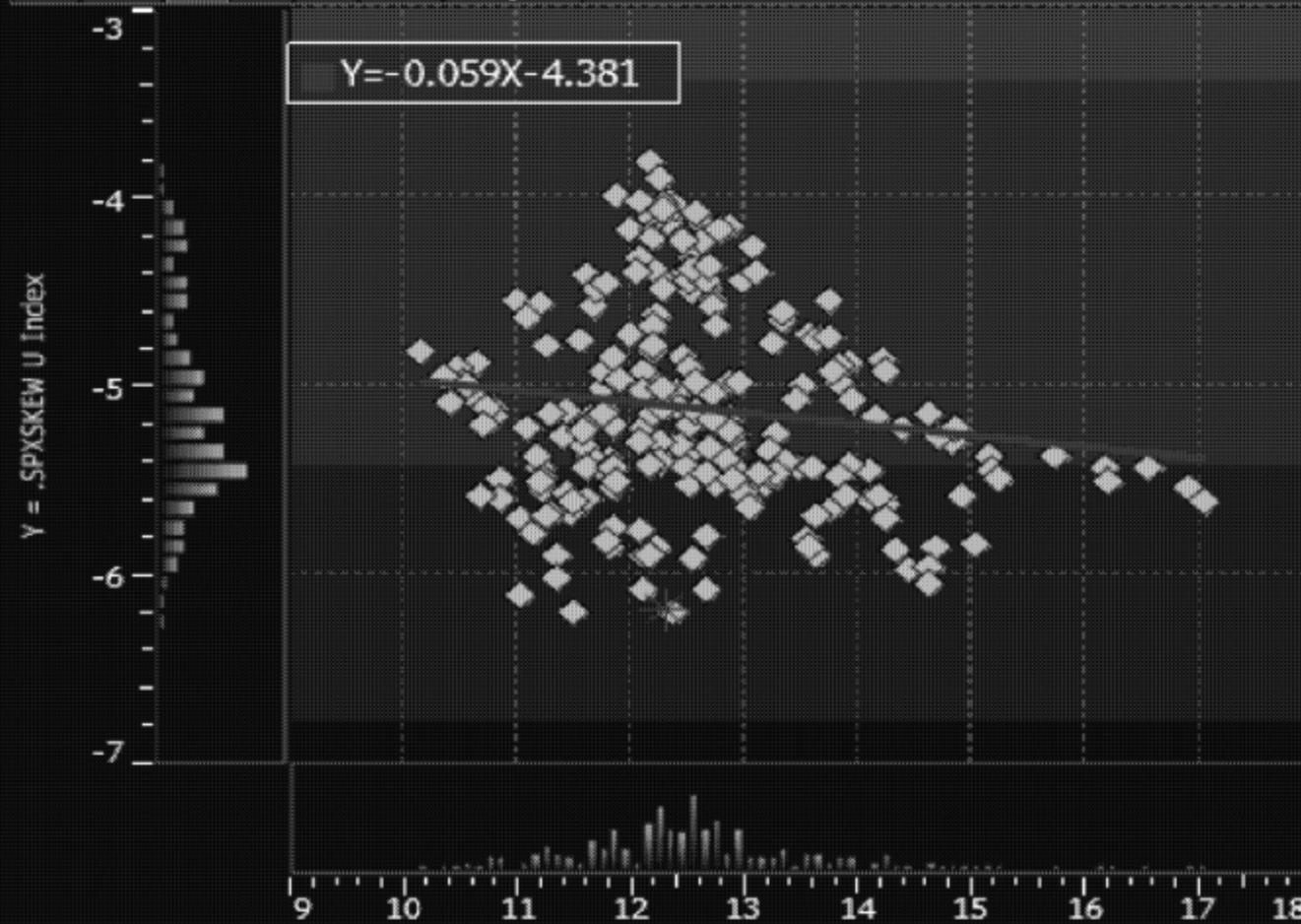
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Buy .SPXSKEW U Ind - Sell SPX 3M 100 VOL Regression Analysis

Data Field Last Price Data Field Last Price 09/24/2013 - 09/24/2014 Regression Corr. 120

Linear Beta +/- Non-Parametric Regression Value Log Lag 0 Local CCY

6M YTD 1Y 2Y 5Y Max Daily



REGRESSION STATISTICS	
Linear	
Raw BETA	-0.059
ALPHA(Intercept)	-4.381
R^2(Correlation^2)	0.017
R(Correlation)	-0.131
Std Dev of Error	0.534
Std Error of ALPHA	0.359
Std Error of BETA	0.028
t-Test	-2.096
Significance	0.037
Last T-Value	-2.030
Last P-Value	0.022
Number of Points	10.3

X = SPX3M100VOLBVOL Index

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
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