

Weekly CPR-Based Analytics Report

Format: Trades/Win%/P/L%

Note: Dates with zero activity have been excluded

WEEK 2: 2006 to 2606

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2406	20.65	3/66.7%/-2/-5%	X No Signal	0/0%/0/0%	X No Signal	3/66.7%/-2/-5%
2506	76.23	2/100.0%/20/11%	X No Signal	8/62.5%/20/14%	X No Signal	10/70.0%/40/25%
2606	32.55	0/0%/0/0%	X No Signal	0/0%/0/0%	X No Signal	0/0%/0/0%
TOTAL		5/80.0%/18/6%	0/0%/0/0%	8/62.5%/20/14%	0/0%/0/0%	13/69.2%/38/20%

WEEK 3: 2706 to 0307

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2706	90.93	1/0.0%/0/0%	X No Signal	9/33.3%/-18/-10%	X No Signal	10/30.0%/-18/-10%
3006	32.62	5/40.0%/10/5%	2/100.0%/18/14%	X No Signal	X No Signal	7/57.1%/28/19%
0107	36.18	1/0.0%/-12/-7%	7/28.6%/7/5%	X No Signal	X No Signal	8/25.0%/-4/-2%
0207	3.87	3/33.3%/3/8%	4/50.0%/20/19%	X No Signal	X No Signal	7/42.9%/23/28%
0307	26.68	5/0.0%/-27/-26%	1/0.0%/0/0%	X No Signal	X No Signal	6/0.0%/-27/-26%
TOTAL		15/13.3%/-26/-20%	14/42.9%/45/38%	9/22.2%/-18/-10%	0/0%/0/0%	38/28.9%/2/9%

WEEK 4: 0407 to 1007

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
0407	53.75	X No Signal	7/14.3%/-1/2%	X No Signal	9/11.1%/-42/-17%	16/12.5%/-42/-16%
0707	40.03	8/50.0%/30/21%	X No Signal	6/50.0%/3/2%	X No Signal	14/50.0%/33/24%
0807	8.52	4/25.0%/47/36%	4/50.0%/6/4%	X No Signal	X No Signal	8/37.5%/53/40%
0907	24.27	3/66.7%/15/11%	5/20.0%/-10/-11%	X No Signal	X No Signal	8/37.5%/5/1%
1007	6.95	2/50.0%/6/3%	1/0.0%/0/0%	X No Signal	X No Signal	3/33.3%/6/3%
TOTAL		17/47.1%/98/71%	17/23.5%/-5/-5%	6/50.0%/3/2%	9/0.0%/-42/-17%	49/30.6%/55/52%

WEEK 5: 1107 to 1707

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
1107	51.33	X No Signal	0/0%/0/0%	X No Signal	3/66.7%/73/63%	3/66.7%/73/63%
1407	50.58	X No Signal	2/50.0%/-4/-4%	X No Signal	8/25.0%/-10/-9%	10/30.0%/-15/-13%
1507	3.85	3/66.7%/13/12%	X No Signal	8/25.0%/56/58%	X No Signal	11/36.4%/69/69%
1607	19.32	2/100.0%/20/36%	2/50.0%/7/3%	X No Signal	X No Signal	4/75.0%/27/39%
1707	15.92	2/100.0%/11/26%	2/0.0%/-1/-4%	X No Signal	X No Signal	4/50.0%/10/23%
TOTAL		7/85.7%/44/74%	6/33.3%/2/-5%	8/25.0%/56/58%	11/36.4%/63/54%	32/43.8%/164/181%

FINAL CONSOLIDATED SUMMARY - ALL ACTIVE DATES

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2406	20.65	3/66.7%/-2/-5%	X No Signal	0/0%/0/0%	X No Signal	3/66.7%/-2/-5%
2506	76.23	2/100.0%/20/11%	X No Signal	8/62.5%/20/14%	X No Signal	10/70.0%/40/25%
2606	32.55	0/0%/0/0%	X No Signal	0/0%/0/0%	X No Signal	0/0%/0/0%
2706	90.93	1/0.0%/0/0%	X No Signal	9/33.3%/-18/-10%	X No Signal	10/30.0%/-18/-10%
3006	32.62	5/40.0%/10/5%	2/100.0%/18/14%	X No Signal	X No Signal	7/57.1%/28/19%
0107	36.18	1/0.0%/-12/-7%	7/28.6%/7/5%	X No Signal	X No Signal	8/25.0%/-4/-2%
0207	3.87	3/33.3%/3/8%	4/50.0%/20/19%	X No Signal	X No Signal	7/42.9%/23/28%
0307	26.68	5/0.0%/-27/-26%	1/0.0%/0/0%	X No Signal	X No Signal	6/0.0%/-27/-26%
0407	53.75	X No Signal	7/14.3%/-1/2%	X No Signal	9/11.1%/-42/-17%	16/12.5%/-42/-16%
0707	40.03	8/50.0%/30/21%	X No Signal	6/50.0%/3/2%	X No Signal	14/50.0%/33/24%
0807	8.52	4/25.0%/47/36%	4/50.0%/6/4%	X No Signal	X No Signal	8/37.5%/53/40%
0907	24.27	3/66.7%/15/11%	5/20.0%/-10/-11%	X No Signal	X No Signal	8/37.5%/5/1%
1007	6.95	2/50.0%/6/3%	1/0.0%/0/0%	X No Signal	X No Signal	3/33.3%/6/3%
1107	51.33	X No Signal	0/0%/0/0%	X No Signal	3/66.7%/73/63%	3/66.7%/73/63%
1407	50.58	X No Signal	2/50.0%/-4/-4%	X No Signal	8/25.0%/-10/-9%	10/30.0%/-15/-13%
1507	3.85	3/66.7%/13/12%	X No Signal	8/25.0%/56/58%	X No Signal	11/36.4%/69/69%
1607	19.32	2/100.0%/20/36%	2/50.0%/7/3%	X No Signal	X No Signal	4/75.0%/27/39%
1707	15.92	2/100.0%/11/26%	2/0.0%/-1/-4%	X No Signal	X No Signal	4/50.0%/10/23%
TOTAL		44/45.5%/134/131%	37/32.4%/42/28%	31/38.7%/61/64%	20/20.0%/21/37%	132/37.1%/259/262%