

Weekly CPR-Based Analytics Report

Format: Trades/Win%/P/L%

Note: Dates with zero activity have been excluded

WEEK 1: 2406 to 2506

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2406	20.65	X No Signal	3/66.7%/6/2%	X No Signal	0/0%/0/0%	3/66.7%/6/2%
2506	76.23	X No Signal	4/50.0%/-2/-4%	X No Signal	0/0%/0/0%	4/50.0%/-2/-4%
TOTAL		0/0%/0/0%	7/57.1%/4/-2%	0/0%/0/0%	0/0%/0/0%	7/57.1%/4/-2%

WEEK 2: 2706 to 0307

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2706	90.93	X No Signal	4/75.0%/16/10%	X No Signal	0/0%/0/0%	4/75.0%/16/10%
3006	32.62	8/50.0%/-2/-1%	1/0.0%/-2/-2%	0/0%/0/0%	8/62.5%/22/15%	17/52.9%/18/13%
0107	36.18	1/0.0%/-9/-6%	5/40.0%/-8/-7%	5/20.0%/-26/-18%	7/42.9%/-3/-3%	18/33.3%/-46/-33%
0207	3.87	4/25.0%/-1/-1%	1/100.0%/26/31%	1/0.0%/-13/-7%	3/66.7%/55/39%	9/44.4%/66/63%
0307	26.68	2/50.0%/-8/-11%	1/100.0%/35/103%	5/20.0%/-11/-12%	1/100.0%/27/32%	9/44.4%/42/113%
TOTAL		15/40.0%/-20/-19%	12/58.3%/67/135%	11/18.2%/-50/-37%	19/57.9%/101/83%	57/38.6%/96/166%

WEEK 3: 0407 to 1007

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
0707	40.03	6/50.0%/27/20%	3/66.7%/7/5%	X No Signal	1/0.0%/-10/-7%	10/50.0%/24/18%
0807	8.52	2/0.0%/-5/-4%	2/50.0%/1/1%	5/0.0%/-15/-11%	3/66.7%/-3/-2%	12/25.0%/-21/-16%
0907	24.27	1/100.0%/5/4%	3/66.7%/-6/-6%	6/16.7%/-20/-12%	1/0.0%/-6/-5%	11/36.4%/-27/-19%
1007	6.95	7/28.6%/-4/-1%	X No Signal	0/0%/0/0%	7/42.9%/12/9%	14/35.7%/7/8%
TOTAL		16/37.5%/23/19%	8/62.5%/2/0%	11/9.1%/-35/-23%	12/41.7%/-7/-5%	47/34.0%/-17/-9%

WEEK 4: 1107 to 1707

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
1107	51.33	1/0.0%/-4/-3%	X No Signal	0/0%/0/0%	X No Signal	1/0.0%/-4/-3%
1407	50.58	8/37.5%/-3/0%	X No Signal	0/0%/0/0%	X No Signal	8/37.5%/-3/0%
1507	3.85	X No Signal	2/100.0%/4/6%	X No Signal	0/0%/0/0%	2/100.0%/4/6%
1607	19.32	X No Signal	1/0.0%/-3/-3%	1/0.0%/-2/-2%	7/14.3%/-38/-24%	9/11.1%/-43/-29%
1707	15.92	2/50.0%/-3/-4%	1/100.0%/2/12%	2/50.0%/-13/-6%	3/100.0%/26/77%	8/75.0%/13/79%
TOTAL		11/36.4%/-10/-7%	4/75.0%/3/15%	3/33.3%/-15/-8%	10/40.0%/-12/53%	28/39.3%/-33/53%

WEEK 5: 1807 to 2207

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
1807	38.82	6/66.7%/18/10%	X No Signal	0/0%/0/0%	X No Signal	6/66.7%/18/10%
2107	42.15	4/100.0%/117/133%	X No Signal	4/50.0%/5/3%	2/50.0%/-1/-1%	10/70.0%/120/135%

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2207	62.57	2/50.0%/3/2%	6/50.0%/8/13%	X No Signal	1/0.0%/-12/-12%	9/44.4%/-1/3%
TOTAL		12/75.0%/138/145%	6/50.0%/8/13%	4/50.0%/5/3%	3/33.3%/-13/-13%	25/56.0%/137/148%

FINAL CONSOLIDATED SUMMARY - ALL ACTIVE DATES

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2406	20.65	X No Signal	3/66.7%/6/2%	X No Signal	0/0%/0/0%	3/66.7%/6/2%
2506	76.23	X No Signal	4/50.0%/-2/-4%	X No Signal	0/0%/0/0%	4/50.0%/-2/-4%
2706	90.93	X No Signal	4/75.0%/16/10%	X No Signal	0/0%/0/0%	4/75.0%/16/10%
3006	32.62	8/50.0%/-2/-1%	1/0.0%/-2/-2%	0/0%/0/0%	8/62.5%/22/15%	17/52.9%/18/13%
0107	36.18	1/0.0%/-9/-6%	5/40.0%/-8/-7%	5/20.0%/-26/-18%	7/42.9%/-3/-3%	18/33.3%/-46/-33%
0207	3.87	4/25.0%/-1/-1%	1/100.0%/26/31%	1/0.0%/-13/-7%	3/66.7%/55/39%	9/44.4%/66/63%
0307	26.68	2/50.0%/-8/-11%	1/100.0%/35/103%	5/20.0%/-11/-12%	1/100.0%/27/32%	9/44.4%/42/113%
0707	40.03	6/50.0%/27/20%	3/66.7%/7/5%	X No Signal	1/0.0%/-10/-7%	10/50.0%/24/18%
0807	8.52	2/0.0%/-5/-4%	2/50.0%/1/1%	5/0.0%/-15/-11%	3/66.7%/-3/-2%	12/25.0%/-21/-16%
0907	24.27	1/100.0%/5/4%	3/66.7%/-6/-6%	6/16.7%/-20/-12%	1/0.0%/-6/-5%	11/36.4%/-27/-19%
1007	6.95	7/28.6%/-4/-1%	X No Signal	0/0%/0/0%	7/42.9%/12/9%	14/35.7%/7/8%
1107	51.33	1/0.0%/-4/-3%	X No Signal	0/0%/0/0%	X No Signal	1/0.0%/-4/-3%
1407	50.58	8/37.5%/-3/0%	X No Signal	0/0%/0/0%	X No Signal	8/37.5%/-3/0%
1507	3.85	X No Signal	2/100.0%/4/6%	X No Signal	0/0%/0/0%	2/100.0%/4/6%
1607	19.32	X No Signal	1/0.0%/-3/-3%	1/0.0%/-2/-2%	7/14.3%/-38/-24%	9/11.1%/-43/-29%
1707	15.92	2/50.0%/-3/-4%	1/100.0%/2/12%	2/50.0%/-13/-6%	3/100.0%/26/77%	8/75.0%/13/79%
1807	38.82	6/66.7%/18/10%	X No Signal	0/0%/0/0%	X No Signal	6/66.7%/18/10%
2107	42.15	4/100.0%/117/133%	X No Signal	4/50.0%/5/3%	2/50.0%/-1/-1%	10/70.0%/120/135%
2207	62.57	2/50.0%/3/2%	6/50.0%/8/13%	X No Signal	1/0.0%/-12/-12%	9/44.4%/-1/3%
TOTAL		54/46.3%/131/138%	37/59.5%/84/161%	29/20.7%/-95/-65%	44/47.7%/69/118%	164/40.9%/187/356%