

Weekly CPR-Based Analytics Report

Format: Trades / Win% / ■P&L; / 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% / Rs.-1.80 / -5.2%	X No Signal	0 / 0% / Rs.0.00 / 0.0%	X No Signal	3 / 66.7% / Rs.-1.80 / -5.2%
2506	76.23	2 / 100.0% / Rs.20.00 / 10.9%	X No Signal	8 / 62.5% / Rs.19.70 / 13.6%	X No Signal	10 / 70.0% / Rs.39.70 / 24.6%
TOTAL		5 / 80.0% / Rs.18.20 / 5.7%	0 / 0% / Rs.0.00 / 0.0%	8 / 62.5% / Rs.19.70 / 13.6%	0 / 0% / Rs.0.00 / 0.0%	13 / 69.2% / Rs.37.90 / 19.4%

WEEK 3: 2706 to 0307

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2706	90.93	1 / 0.0% / Rs.0.00 / 0.0%	X No Signal	9 / 33.3% / Rs.-18.15 / -10.2%	X No Signal	10 / 30.0% / Rs.-18.15 / -10.2%
3006	32.62	5 / 40.0% / Rs.9.55 / 4.9%	2 / 100.0% / Rs.17.99 / 14.0%	X No Signal	X No Signal	7 / 57.1% / Rs.27.54 / 19.0%
0107	36.18	1 / 0.0% / Rs.-11.60 / -7.2%	7 / 28.6% / Rs.7.43 / 5.1%	X No Signal	X No Signal	8 / 25.0% / Rs.-4.17 / -2.1%
0207	3.87	3 / 33.3% / Rs.3.00 / 8.3%	4 / 50.0% / Rs.19.62 / 19.5%	X No Signal	X No Signal	7 / 42.9% / Rs.22.62 / 27.8%
0307	26.68	5 / 0.0% / Rs.-30.13 / -28.8%	1 / 0.0% / Rs.0.00 / 0.0%	X No Signal	X No Signal	6 / 0.0% / Rs.-30.13 / -28.8%
TOTAL		15 / 13.3% / Rs.-29.18 / -22.8%	14 / 42.9% / Rs.45.04 / 38.6%	9 / 22.2% / Rs.-18.15 / -10.2%	0 / 0% / Rs.0.00 / 0.0%	38 / 28.9% / Rs.-2.29 / 5.7%

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% / Rs.-0.58 / 1.6%	X No Signal	9 / 11.1% / Rs.-41.89 / -17.2%	16 / 12.5% / Rs.-42.47 / -15.6%
0707	40.03	8 / 50.0% / Rs.30.35 / 21.1%	X No Signal	6 / 50.0% / Rs.2.98 / 2.5%	X No Signal	14 / 50.0% / Rs.33.33 / 23.6%
0807	8.52	4 / 25.0% / Rs.46.90 / 35.9%	4 / 50.0% / Rs.6.40 / 3.9%	X No Signal	X No Signal	8 / 37.5% / Rs.53.30 / 39.8%
0907	24.27	3 / 66.7% / Rs.15.15 / 11.4%	5 / 20.0% / Rs.-9.75 / -10.9%	X No Signal	X No Signal	8 / 37.5% / Rs.5.40 / 0.6%
1007	6.95	2 / 50.0% / Rs.5.65 / 2.6%	1 / 0.0% / Rs.0.00 / 0.0%	X No Signal	X No Signal	3 / 33.3% / Rs.5.65 / 2.6%
TOTAL		17 / 47.1% / Rs.98.05 / 71.0%	17 / 23.5% / Rs.-3.93 / -5.4%	6 / 50.0% / Rs.2.98 / 2.5%	9 / 0.0% / Rs.-41.89 / -17.2%	49 / 30.6% / Rs.55.21 / 51.0%

WEEK 5: 1107 to 1607

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
1107	51.33	X No Signal	0 / 0% / Rs.0.00 / 0.0%	X No Signal	3 / 66.7% / Rs.72.88 / 62.5%	3 / 66.7% / Rs.72.88 / 62.5%
1407	50.58	X No Signal	2 / 50.0% / Rs.4.30 / 4.7%	X No Signal	8 / 25.0% / Rs.-3.64 / -1.7%	10 / 30.0% / Rs.0.66 / 3.0%
1507	3.85	3 / 66.7% / Rs.13.20 / 11.5%	X No Signal	8 / 25.0% / Rs.55.81 / 57.9%	X No Signal	11 / 36.4% / Rs.69.01 / 69.4%
1607	19.32	2 / 100.0% / Rs.20.00 / 35.9%	2 / 50.0% / Rs.6.55 / 2.7%	X No Signal	X No Signal	4 / 75.0% / Rs.26.55 / 38.6%
TOTAL		5 / 80.0% / Rs.33.20 / 47.4%	4 / 50.0% / Rs.10.85 / 7.4%	8 / 25.0% / Rs.55.81 / 57.9%	11 / 36.4% / Rs.69.24 / 60.8%	28 / 42.9% / Rs.169.10 / 173.5%

FINAL CONSOLIDATED SUMMARY - ALL ACTIVE DATES

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
2406	20.65	3 / 66.7% / Rs.-1.80 / -5.2%	X No Signal	0 / 0% / Rs.0.00 / 0.0%	X No Signal	3 / 66.7% / Rs.-1.80 / -5.2%
2506	76.23	2 / 100.0% / Rs.20.00 / 10.9%	X No Signal	8 / 62.5% / Rs.19.70 / 13.6%	X No Signal	10 / 70.0% / Rs.39.70 / 24.6%
2706	90.93	1 / 0.0% / Rs.0.00 / 0.0%	X No Signal	9 / 33.3% / Rs.-18.15 / -10.2%	X No Signal	10 / 30.0% / Rs.-18.15 / -10.2%
3006	32.62	5 / 40.0% / Rs.9.55 / 4.9%	2 / 100.0% / Rs.17.99 / 14.0%	X No Signal	X No Signal	7 / 57.1% / Rs.27.54 / 19.0%
0107	36.18	1 / 0.0% / Rs.-11.60 / -7.2%	7 / 28.6% / Rs.7.43 / 5.1%	X No Signal	X No Signal	8 / 25.0% / Rs.-4.17 / -2.1%
0207	3.87	3 / 33.3% / Rs.3.00 / 8.3%	4 / 50.0% / Rs.19.62 / 19.5%	X No Signal	X No Signal	7 / 42.9% / Rs.22.62 / 27.8%

Date	CPR Width	Index Call	Index Put	Reversal Call	Reversal Put	Total
0307	26.68	5 / 0.0% / Rs.-30.13 / -28.8%	1 / 0.0% / Rs.0.00 / 0.0%	X No Signal	X No Signal	6 / 0.0% / Rs.-30.13 / -28.8%
0407	53.75	X No Signal	7 / 14.3% / Rs.-0.58 / 1.6%	X No Signal	9 / 11.1% / Rs.-41.89 / -17.2%	16 / 12.5% / Rs.-42.47 / -15.6%
0707	40.03	8 / 50.0% / Rs.30.35 / 21.1%	X No Signal	6 / 50.0% / Rs.2.98 / 2.5%	X No Signal	14 / 50.0% / Rs.33.33 / 23.6%
0807	8.52	4 / 25.0% / Rs.46.90 / 35.9%	4 / 50.0% / Rs.6.40 / 3.9%	X No Signal	X No Signal	8 / 37.5% / Rs.53.30 / 39.8%
0907	24.27	3 / 66.7% / Rs.15.15 / 11.4%	5 / 20.0% / Rs.-9.75 / -10.9%	X No Signal	X No Signal	8 / 37.5% / Rs.5.40 / 0.6%
1007	6.95	2 / 50.0% / Rs.5.65 / 2.6%	1 / 0.0% / Rs.0.00 / 0.0%	X No Signal	X No Signal	3 / 33.3% / Rs.5.65 / 2.6%
1107	51.33	X No Signal	0 / 0% / Rs.0.00 / 0.0%	X No Signal	3 / 66.7% / Rs.72.88 / 62.5%	3 / 66.7% / Rs.72.88 / 62.5%
1407	50.58	X No Signal	2 / 50.0% / Rs.4.30 / 4.7%	X No Signal	8 / 25.0% / Rs.-3.64 / -1.7%	10 / 30.0% / Rs.0.66 / 3.0%
1507	3.85	3 / 66.7% / Rs.13.20 / 11.5%	X No Signal	8 / 25.0% / Rs.55.81 / 57.9%	X No Signal	11 / 36.4% / Rs.69.01 / 69.4%
1607	19.32	2 / 100.0% / Rs.20.00 / 35.9%	2 / 50.0% / Rs.6.55 / 2.7%	X No Signal	X No Signal	4 / 75.0% / Rs.26.55 / 38.6%
TOTAL		42 / 42.9% / Rs.120.27 / 101.3%	35 / 34.3% / Rs.51.96 / 40.6%	31 / 38.7% / Rs.60.34 / 63.8%	20 / 20.0% / Rs.27.35 / 43.6%	128 / 36.7% / Rs.259.92 / 249.6%