Rates = (0, 0), page 1 of 4 SSA, sd = 0HO-SSA, sd = 02.0 -Dim_size 5 -4 8 1.5 -Lambda Lambda - 0.1 0.5 -0.0 -0 -2.5 3.5 2.5 3.5 2.0 3.0 2.0 3.0 Index Index SSA, sd = 0.02HO-SSA, sd = 0.022.0 -Dim_size 1.5 -Lambda - 0.1 Lambda 0.5 -0.0 -0 -2.0 3.5 3.5 2.5 3.0 4.0 2.0 2.5 3.0 4.0 Index Index SSA, sd = 0.04HO-SSA, sd = 0.042.0 -3 **-**Dim_size 1.5 **-**2 -Lambda - 0.1 Lambda 0.5 -0.0 -0 -2.5 2.0 3.5 4.0 3.0 3.5 4.0 3.0 2.0 2.5 Index Index

Rates = (0, 0), page 2 of 4 SSA, sd = 0.05HO-SSA, sd = 0.052.0 -Dim_size 5 - 8 1.5 -Lambda - 0.1 Lambda 0.5 -0.0 -0 -2.5 3.0 3.5 4.0 2.5 3.5 4.0 2.0 3.0 2.0 Index Index HO-SSA, sd = 0.07SSA, sd = 0.072.0 -Dim_size 1.5 **-**Lambda - 0.1 Lambda 0.5 -0.0 -0 -2.0 2.5 4.0 4.0 3.0 3.5 2.0 2.5 3.5 3.0 Index Index SSA, sd = 0.09HO-SSA, sd = 0.092.0 -3 **-**Dim_size 1.5 **-**Lambda - 0.1 Lambda 0.5 -0.0 -0 -2.5 4.0 4.0 2.0 3.0 3.5 2.0 2.5 3.0 3.5 Index Index

Rates = (0, 0), page 3 of 4 SSA, sd = 0.11HO-SSA, sd = 0.112.0 -Dim_size **→** 5 **→** 8 1.5 **-**Lambda - 0.1 Lambda 0.5 -0.0 -0 -4.0 2.5 3.0 2.5 3.5 4.0 3.5 2.0 3.0 2.0 Index Index HO-SSA, sd = 0.13SSA, sd = 0.132.0 -Dim_size 1.5 **-**Lambda - 0.1 Lambda 0.5 -0.0 -0 -4.0 2.0 2.5 4.0 3.0 3.5 2.0 2.5 3.0 3.5 Index Index SSA, sd = 0.15HO-SSA, sd = 0.152.0 -3**-**Dim_size 1.5 **-**2 -Lambda - 0.1 Lambda 0.5 -0.0 -0 -2.5 3.5 4.0 4.0 2.0 3.0 2.0 2.5 3.0 3.5 Index Index

Rates = (0, 0), page 4 of 4 SSA, sd = 0.16HO-SSA, sd = 0.162.0 -Dim_size **→** 5 **-**▲ 8 1.5 **-**Lambda - 0.1 Lambda 0.5 -0.0 -0 -4.0 2.5 3.0 2.5 3.5 4.0 3.5 2.0 3.0 2.0 Index Index SSA, sd = 0.18HO-SSA, sd = 0.182.0 -Dim_size 1.5 **-**Lambda Lambda - 0.1 0.5 -0.0 -0 -2.5 4.0 4.0 2.0 3.0 3.5 2.0 2.5 3.0 3.5 Index Index SSA, sd = 0.2HO-SSA, sd = 0.22.0 -Dim_size 1.5 **-**Lambda - 0.1 Lambda 0.5 -0.0 -0 -2.5 4.0 4.0 2.0 3.0 3.5 2.0 2.5 3.0 3.5 Index Index