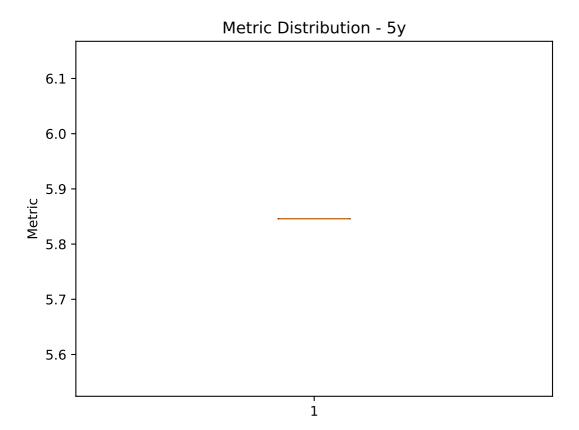
Best Parameters: TS=7.0%, LD=3.5%, PLD=30

Window: 5 years

Average Metric: 5.85%



5y - Pending 30 days

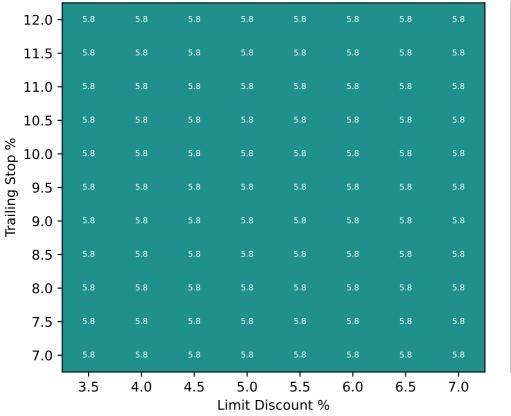
6.4

6.2

6.0

5.6

5.4



5y - Pending 35 days

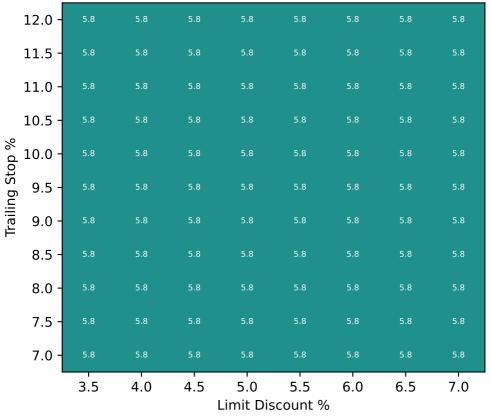
6.4

6.2

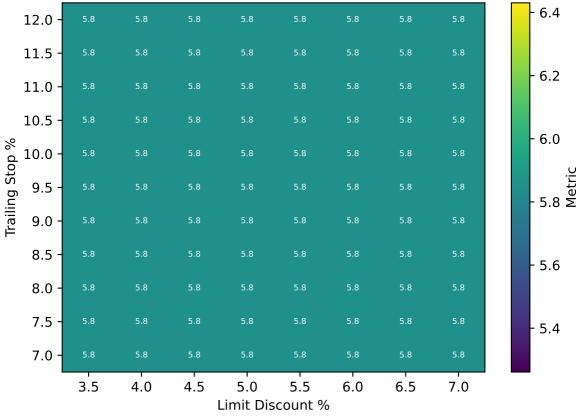
6.0

5.6

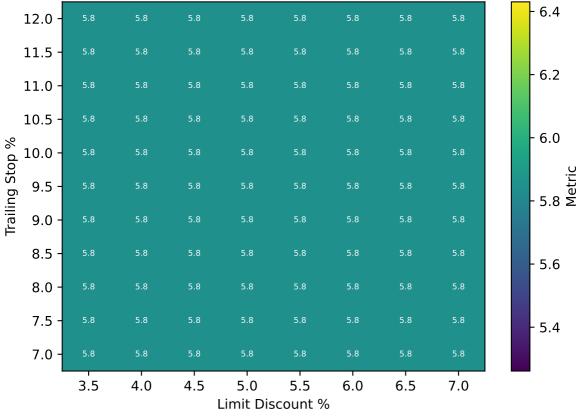
5.4



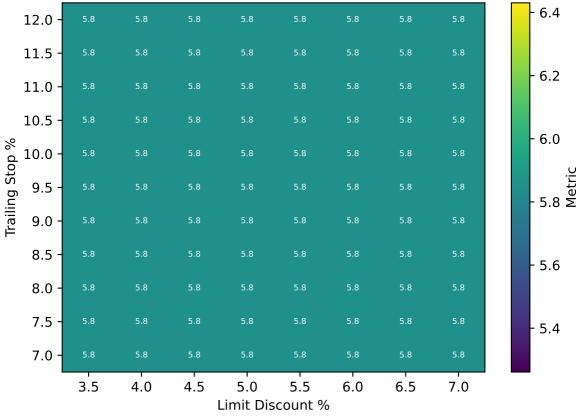
5y - Pending 40 days



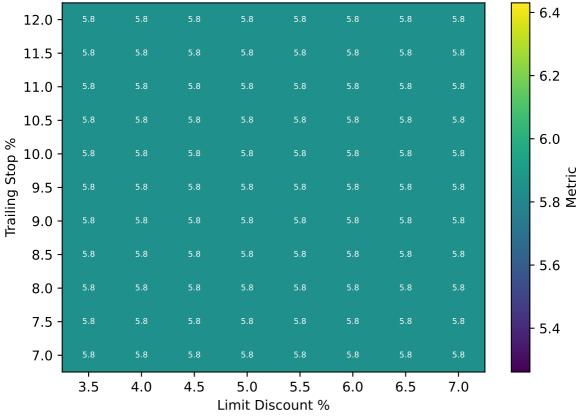
5y - Pending 45 days



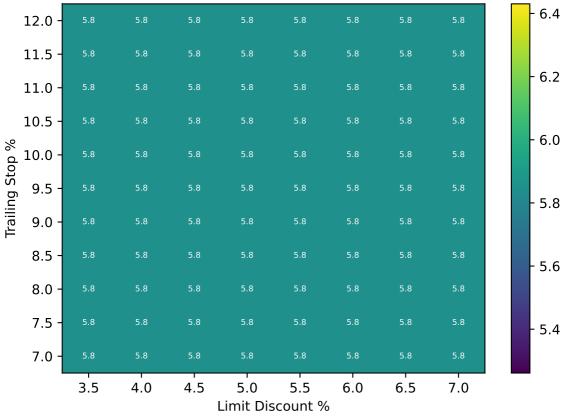
5y - Pending 50 days



5y - Pending 55 days



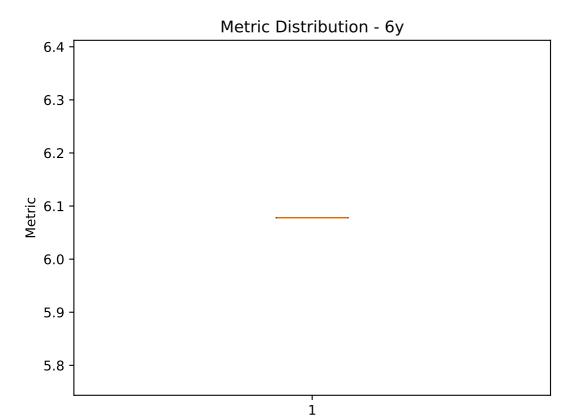
5y - Pending 60 days



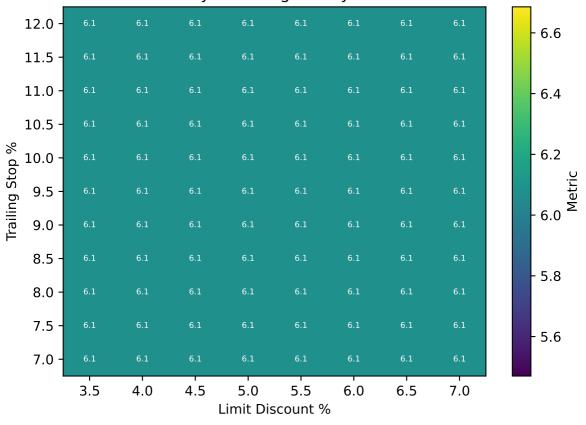
Best Parameters: TS=7.0%, LD=3.5%, PLD=30

Window: 6 years

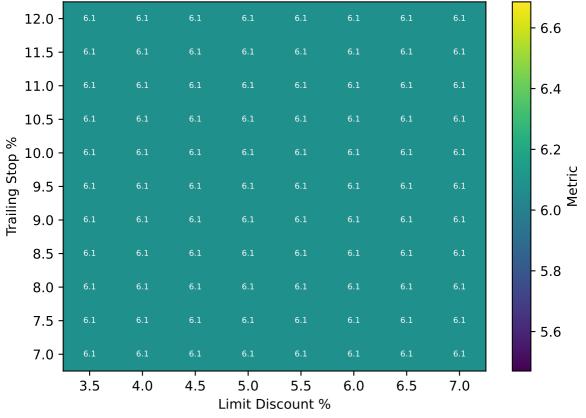
Average Metric: 6.08%



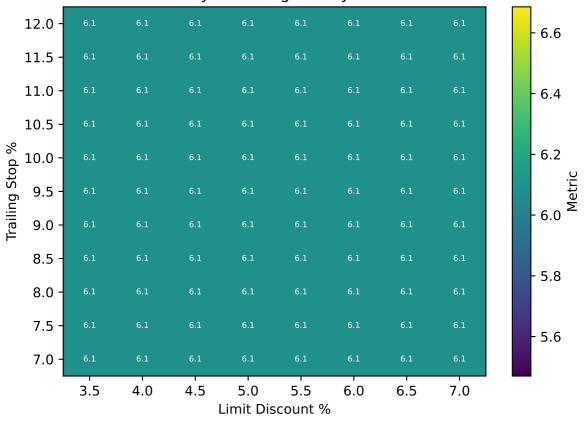
6y - Pending 30 days



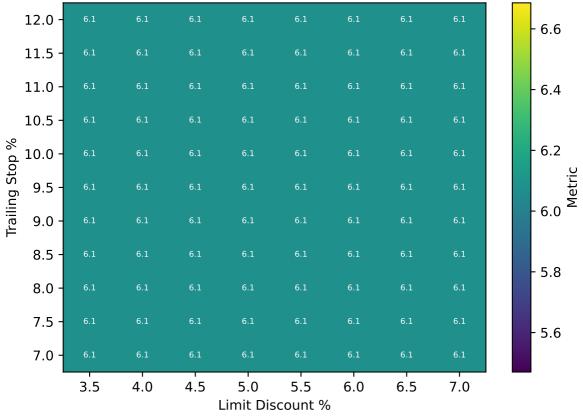
6y - Pending 35 days



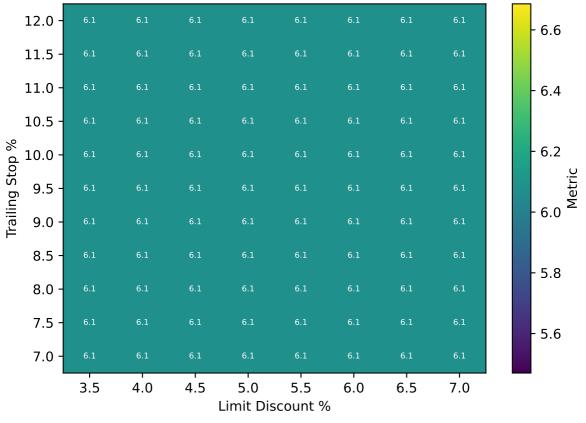
6y - Pending 40 days



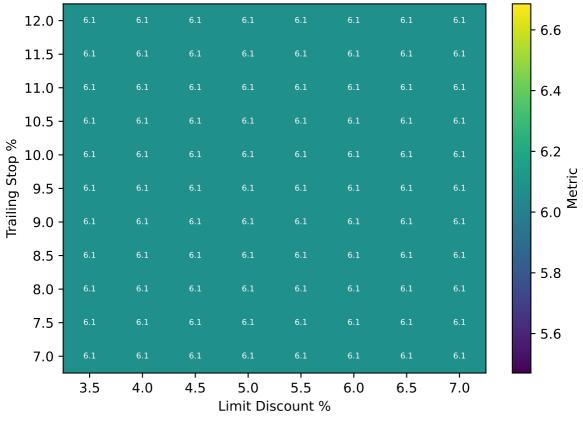
6y - Pending 45 days



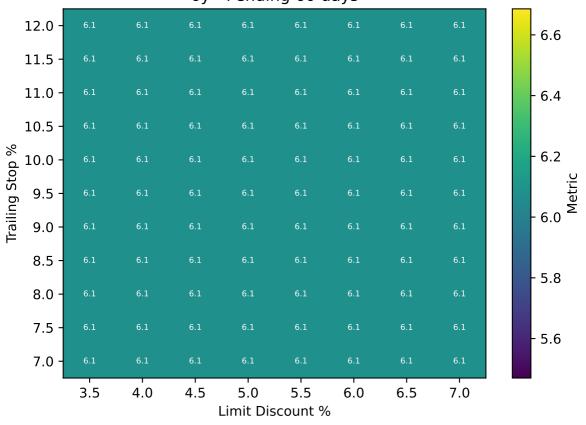
6y - Pending 50 days



6y - Pending 55 days



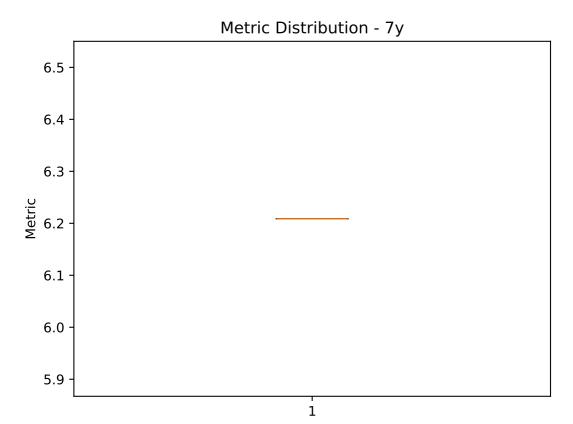
6y - Pending 60 days



Best Parameters: TS=7.0%, LD=3.5%, PLD=30

Window: 7 years

Average Metric: 6.21%



7y - Pending 30 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 4.0 6.0 6.5 7.0 Limit Discount %

7y - Pending 35 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 4.0 6.0 6.5 7.0 Limit Discount %

7y - Pending 40 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0

7y - Pending 45 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 4.0 6.0 6.5 7.0 Limit Discount %

7y - Pending 50 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 4.0 6.0 6.5 7.0

7y - Pending 55 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 4.0 6.0 6.5 7.0

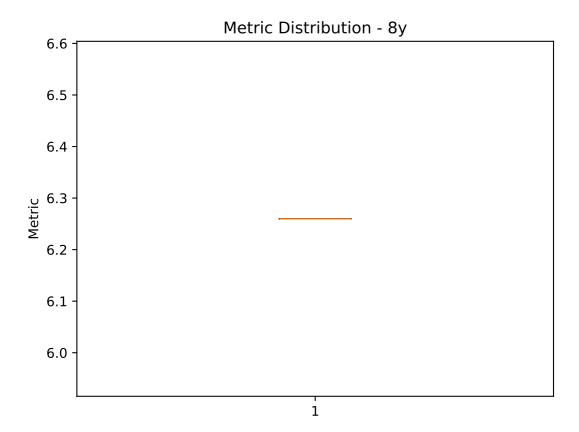
7y - Pending 60 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0 Limit Discount %

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Window: 8 years

Average Metric: 6.26%

Best Parameters: TS=7.0%, LD=3.5%, PLD=30



8y - Pending 30 days 12.0 6.3 6.3 6.3 6.8 11.5 11.0 6.3 6.3 6.3 6.6 10.5 -Trailing Stop % 6.4 10.0 9.5 9.0 8.5 6.0 8.0 7.5 5.8 7.0 -6.3 3.5 4.5 5.0 5.5 6.5 7.0 4.0 6.0

8y - Pending 35 days 12.0 6.3 6.3 6.3 6.8 11.5 11.0 6.3 6.3 6.3 6.6 10.5 -Trailing Stop % 6.4 10.0 9.5 9.0 8.5 6.0 8.0 7.5 5.8 7.0 -6.3 3.5 4.5 5.0 5.5 6.5 7.0 4.0 6.0

8y - Pending 40 days 12.0 6.3 6.3 6.3 6.8 11.5 11.0 6.3 6.3 6.3 6.6 10.5 -Trailing Stop % 6.4 10.0 9.5 9.0 8.5 6.0 8.0 7.5 5.8 7.0 -6.3 3.5 4.5 5.0 5.5 6.5 7.0 4.0 6.0

8y - Pending 45 days 12.0 6.3 6.3 6.3 6.8 11.5 11.0 6.3 6.3 6.3 6.6 10.5 -Trailing Stop % 6.4 10.0 9.5 9.0 8.5 6.0 8.0 7.5 5.8 7.0 -6.3 3.5 4.5 5.0 5.5 6.5 7.0 4.0 6.0

8y - Pending 50 days 12.0 6.3 6.3 6.3 6.8 11.5 11.0 6.3 6.3 6.3 6.6 10.5 -Trailing Stop % 6.4 10.0 9.5 9.0 8.5 6.0 8.0 7.5 5.8 7.0 -6.3 3.5 4.5 5.0 5.5 6.5 7.0 4.0 6.0

8y - Pending 55 days 12.0 6.3 6.3 6.3 6.8 11.5 11.0 6.3 6.3 6.3 6.6 10.5 -Trailing Stop % 6.4 10.0 9.5 9.0 8.5 6.0 8.0 7.5 5.8 7.0 -6.3 3.5 4.5 5.0 5.5 6.5 7.0 4.0 6.0

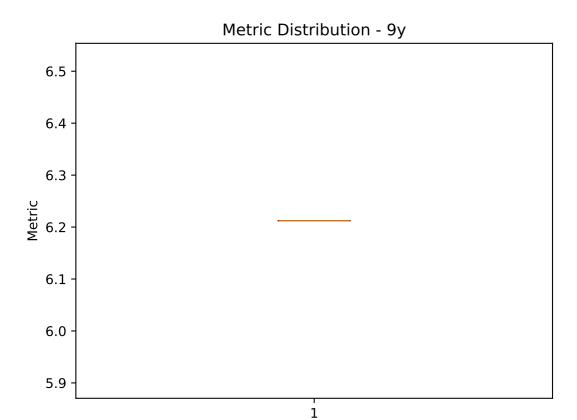
8y - Pending 60 days 12.0 6.3 6.3 6.3 6.8 11.5 11.0 6.3 6.3 6.3 6.6 10.5 -Trailing Stop % 6.4 10.0 9.5 9.0 8.5 6.0 8.0 7.5 5.8 7.0 -6.3 3.5 4.5 5.0 5.5 6.5 7.0 4.0 6.0

DI D-30

Best Parameters: TS=7.0%, LD=3.5%, PLD=30

Window: 9 years

Average Metric: 6.21%



9y - Pending 30 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0 Limit Discount %

9y - Pending 35 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0 Limit Discount %

9y - Pending 40 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0 Limit Discount %

9y - Pending 45 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0 Limit Discount %

9y - Pending 50 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0 Limit Discount %

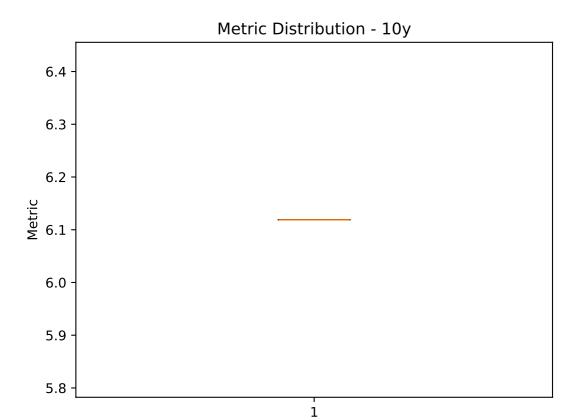
9y - Pending 55 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0 Limit Discount %

9y - Pending 60 days 6.8 12.0 11.5 6.6 11.0 10.5 -6.4 Trailing Stop % 10.0 9.5 9.0 6.0 8.5 8.0 5.8 7.5 7.0 -5.6 3.5 4.5 5.0 5.5 6.5 4.0 6.0 7.0 Limit Discount %

Best Parameters: TS=7.0%, LD=3.5%, PLD=30

Window: 10 years

Average Metric: 6.12%



10y - Pending 30 days 12.0 6.6 11.5 11.0 6.4 10.5 -Trailing Stop % 10.0 6.2 9.5 9.0 6.0 8.5 5.8 8.0 7.5 5.6 7.0 -

6.5

7.0

6.0

3.5

4.5

4.0

5.0

10y - Pending 35 days 12.0 6.6 11.5 11.0 6.4 10.5 -Trailing Stop % 10.0 6.2 9.5 9.0 6.0 8.5 5.8 8.0 7.5 5.6 7.0 -

6.5

7.0

6.0

3.5

4.5

4.0

5.0

10y - Pending 40 days 12.0 6.6 11.5 11.0 6.4 10.5 -Trailing Stop % 10.0 6.2 9.5 9.0 6.0 8.5 5.8 8.0 7.5 5.6 7.0 -

6.5

7.0

6.0

3.5

4.5

4.0

5.0

10y - Pending 45 days 12.0 6.6 11.5 11.0 6.4 10.5 -Trailing Stop % 10.0 6.2 9.5 9.0 6.0 8.5 5.8 8.0 7.5 5.6 7.0 -

6.5

7.0

6.0

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4.5

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10y - Pending 50 days 12.0 6.6 11.5 11.0 6.4 10.5 -Trailing Stop % 10.0 6.2 9.5 9.0 6.0 8.5 5.8 8.0 7.5 5.6 7.0 -

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7.0

6.0

3.5

4.5

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5.0

10y - Pending 55 days 12.0 6.6 11.5 11.0 6.4 10.5 -Trailing Stop % 10.0 6.2 9.5 9.0 6.0 8.5 5.8 8.0 7.5 5.6 7.0 -

6.5

7.0

6.0

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4.0

5.0

10y - Pending 60 days 12.0 6.6 11.5 11.0 6.4 10.5 -Trailing Stop % 10.0 6.2 9.5 9.0 6.0 8.5 5.8 8.0 7.5 5.6 7.0 -

6.5

7.0

6.0

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4.5

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