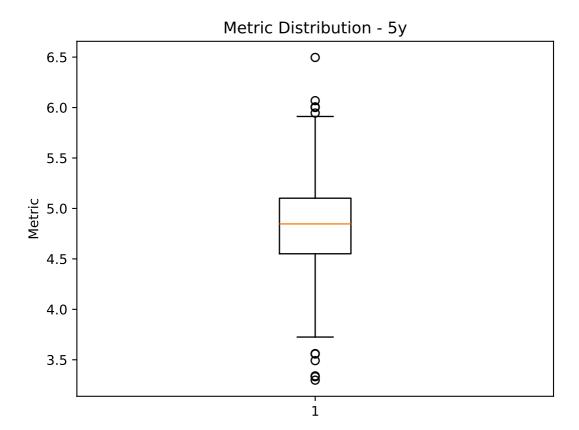
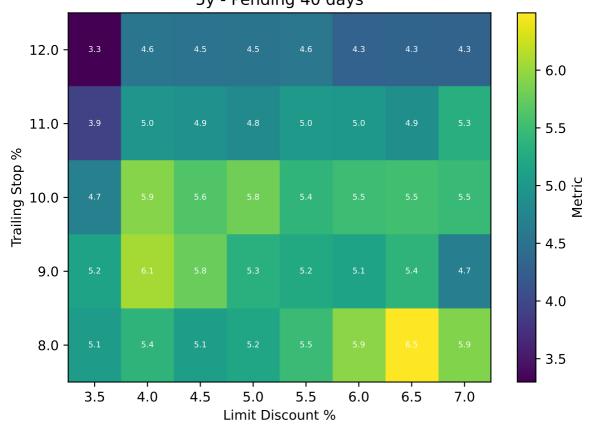
Best Parameters: TS=8.0%, LD=6.5%, PLD=40

Window: 5 years

Average Metric: 6.50%



5y - Pending 40 days



5y - Pending 45 days 12.0 5.5 11.0 - 5.0 Trailing Stop % 10.0 9.0 4.0 8.0

3.5

4.0

4.5

5.0

5.5

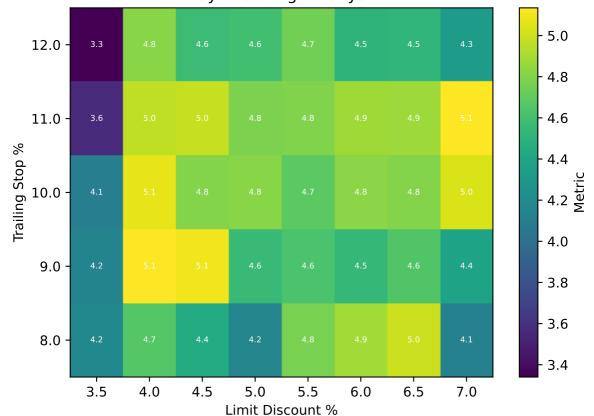
Limit Discount %

6.5

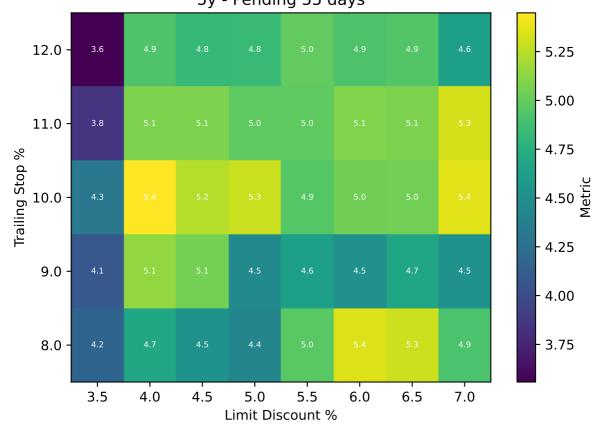
6.0

7.0

5y - Pending 50 days



5y - Pending 55 days

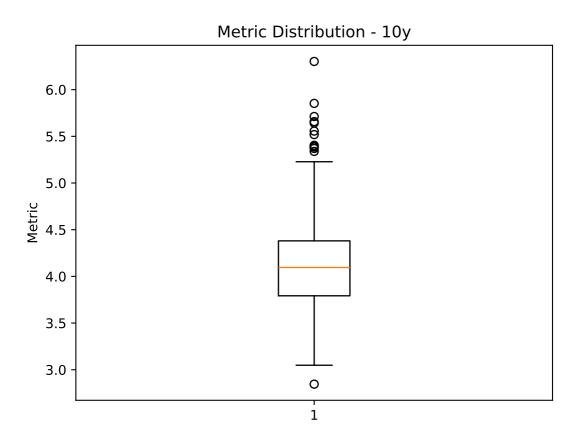


5y - Pending 60 days 6.0 12.0 5.5 11.0 5.0 Trailing Stop % 10.0 9.0 4.0 8.0 - 3.5 6.5 3.5 4.5 5.0 5.5 6.0 7.0 4.0 Limit Discount %

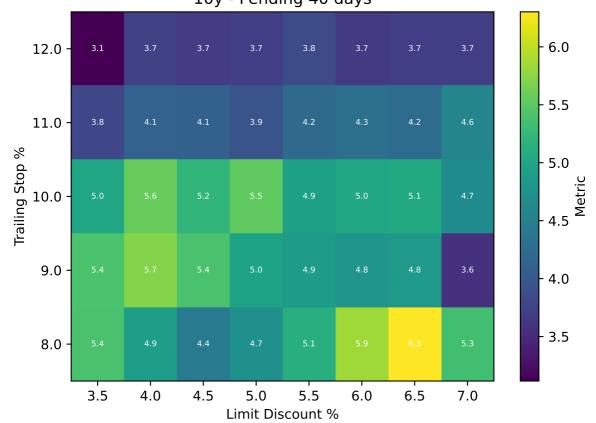
Best Parameters: TS=8.0%, LD=6.5%, PLD=40

Window: 10 years

Average Metric: 6.30%



10y - Pending 40 days



10y - Pending 45 days 5.0 12.0 11.0 4.5 Trailing Stop % 10.0 9.0 3.5 8.0 - 3.0 5.5 6.5 7.0 3.5 4.0 4.5 5.0 6.0 Limit Discount %

10y - Pending 50 days 4.6 12.0 4.4 4.2 11.0 Trailing Stop % 4.0 10.0 - 3.6 9.0 - 3.4 8.0 - 3.2 3.5 4.0 4.5 5.0 6.0 7.0 5.5 6.5 Limit Discount %

10y - Pending 55 days 4.6 12.0 4.4 4.2 11.0 Trailing Stop % 4.0 10.0 3.6 9.0 3.4 8.0 - 3.2 6.5 3.5 4.5 5.0 5.5 6.0 7.0 4.0 Limit Discount %

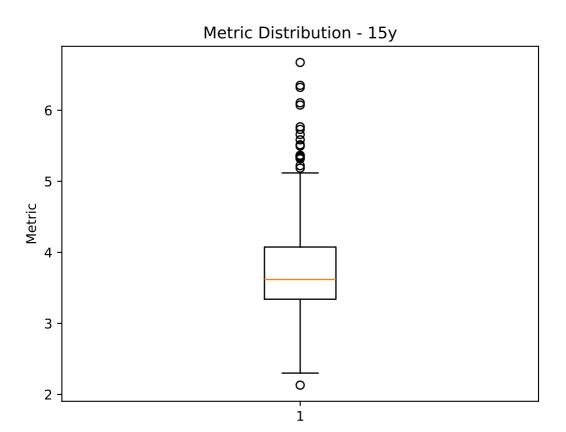
10y - Pending 60 days 5.5 12.0 4.1 5.0 11.0 Trailing Stop % Metric 4.4 10.0 4.0 9.0 3.5 8.0 4.0 5.5 6.5 7.0 3.5 4.5 5.0 6.0

Limit Discount %

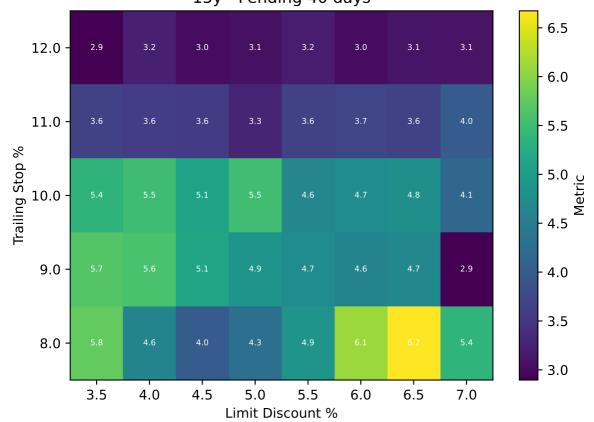
Best Parameters: TS=8.0%, LD=6.5%, PLD=40

Window: 15 years

Average Metric: 6.67%



15y - Pending 40 days



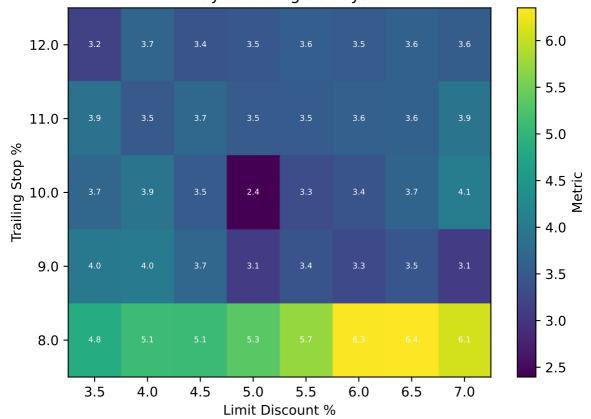
15y - Pending 45 days 12.0 3.3 5.0 4.5 11.0 Trailing Stop % 4.0 10.0 - 3.5 9.0 3.0 - 2.5 8.0 6.5 7.0 3.5 4.5 5.0 5.5 6.0 4.0

Limit Discount %

15y - Pending 50 days 4.25 12.0 4.00 3.75 11.0 Trailing Stop % 3.50 10.0 3.25 3.00 9.0 2.75 8.0 2.50 3.5 4.0 4.5 5.0 5.5 6.0 6.5 7.0 Limit Discount %

15y - Pending 55 days 12.0 4.00 3.75 11.0 Trailing Stop % 3.50 10.0 3.25 3.00 9.0 2.8 2.75 8.0 2.50 6.5 3.5 5.5 6.0 4.0 4.5 5.0 7.0 Limit Discount %

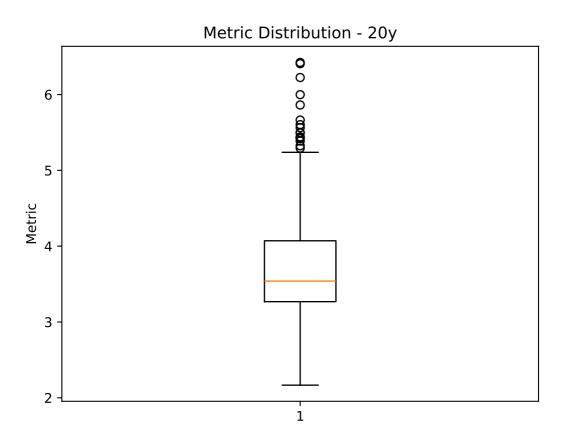
15y - Pending 60 days



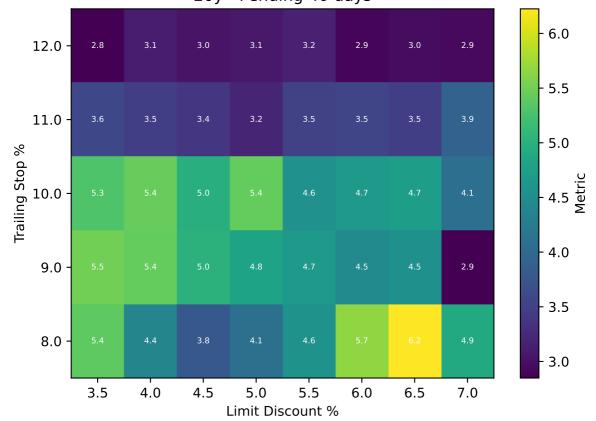
Best Parameters: TS=8.0%, LD=6.0%, PLD=60

Average Metric: 6.42%

Window: 20 years



20y - Pending 40 days



20y - Pending 45 days 5.5 12.0 5.0 11.0 4.5 Trailing Stop % 0.4 Metric 10.0 3.5 9.0 3.0 8.0 - 2.5 6.5 3.5 4.5 5.0 5.5 7.0 4.0 6.0 Limit Discount %

20y - Pending 50 days 4.25 12.0 4.00 3.75 11.0 3.50 Trailing Stop % 10.0 3.00 9.0 2.75 2.50 8.0 5.5 4.0 3.5 4.5 5.0 6.0 6.5 7.0 Limit Discount %

20y - Pending 55 days 4.2 12.0 4.0 3.8 11.0 3.6 Trailing Stop % 10.0 - 3.2 9.0 - 3.0 2.8 8.0 - 2.6 6.5 3.5 4.5 5.0 5.5 6.0 7.0 4.0 Limit Discount %

20y - Pending 60 days 12.0 3.4 6.0 5.5 11.0 5.0 Trailing Stop % 10.0 4.0 9.0 3.5 - 3.0 8.0 4.0 4.5 5.5 5.0 6.5 7.0 3.5 6.0

Limit Discount %