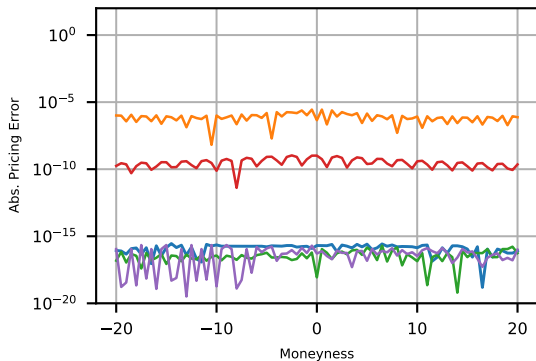
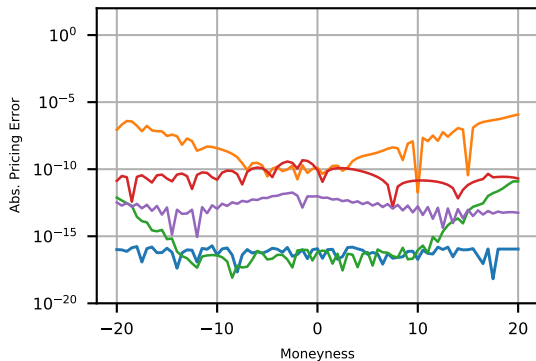


$$v_0 = 0.04, \kappa = 1.0, \theta = 0.09, \sigma = 0.4, \rho = -0.9$$

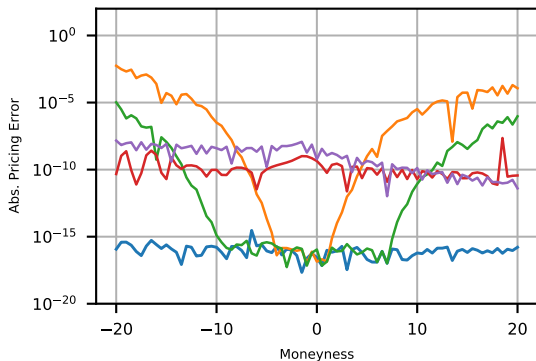
Maturity: One Day



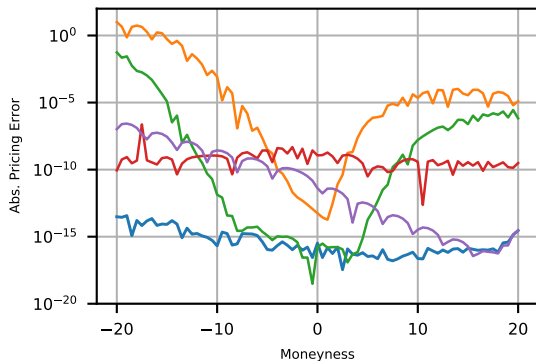
Maturity: One Month



Maturity: One Year



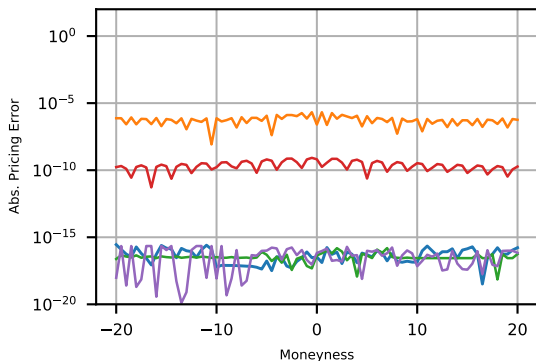
Maturity: 10 Years



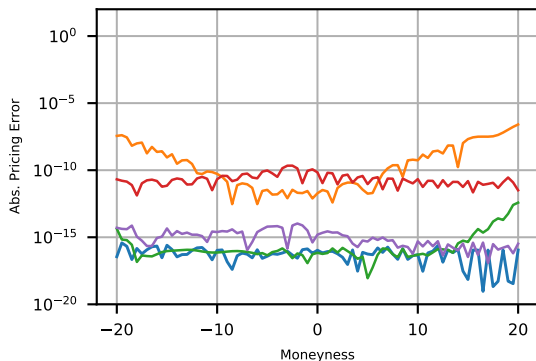
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 71192$ COS $N = 250$

$$v_0 = 0.04, \kappa = 1.5, \theta = 0.04, \sigma = 0.3, \rho = -0.9$$

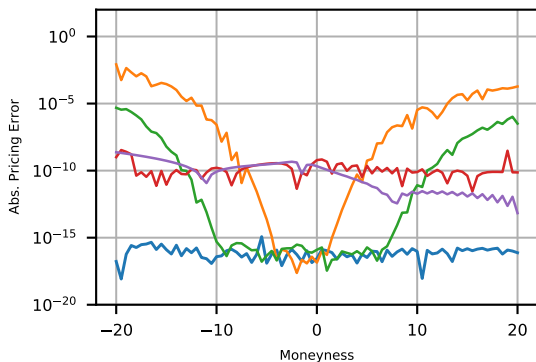
Maturity: One Day



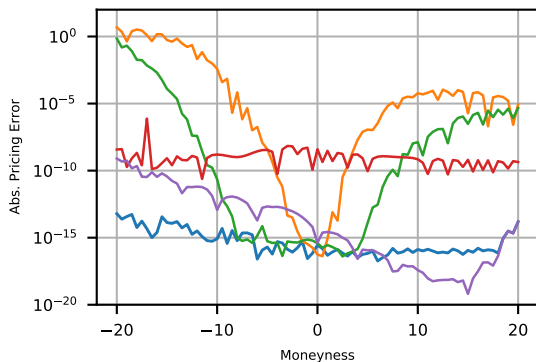
Maturity: One Month



Maturity: One Year



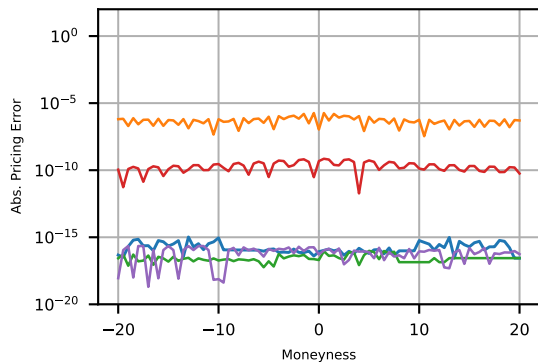
Maturity: 10 Years



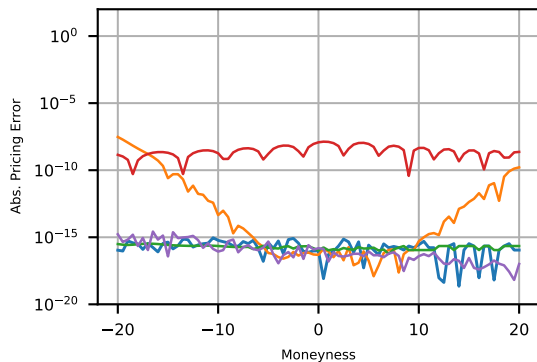
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 71192$ COS $N = 250$

$$v_0 = 0.04, \kappa = 3.0, \theta = 0.12, \sigma = 0.4, \rho = 0.6$$

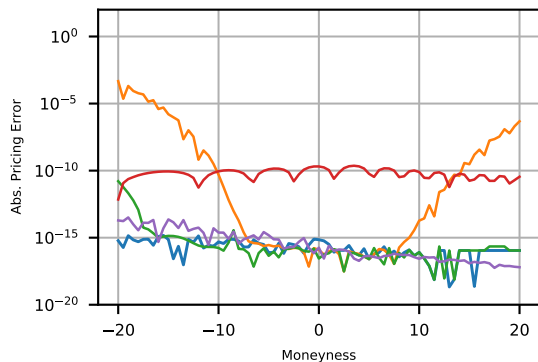
Maturity: One Day



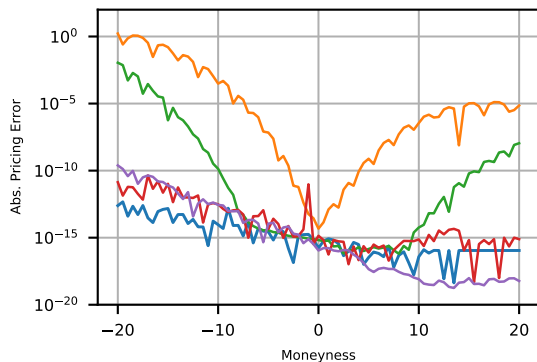
Maturity: One Month



Maturity: One Year



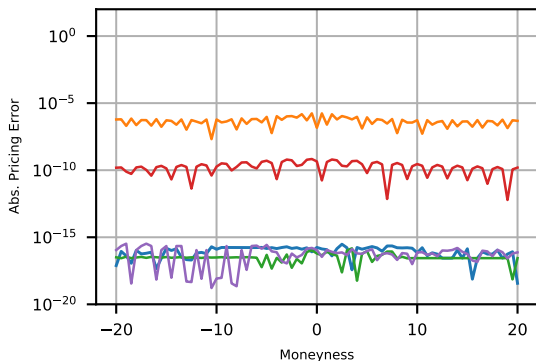
Maturity: 10 Years



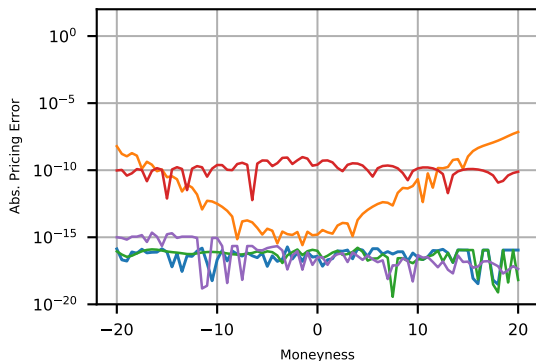
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 72192$ COS $N = 250$

$$v_0 = 0.04, \kappa = 0.6067, \theta = 0.0707, \sigma = 0.2928, \rho = -0.7571$$

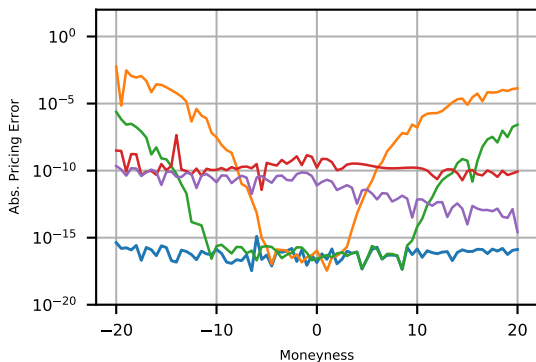
Maturity: One Day



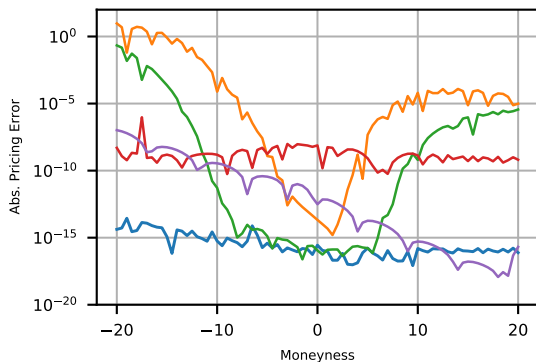
Maturity: One Month



Maturity: One Year



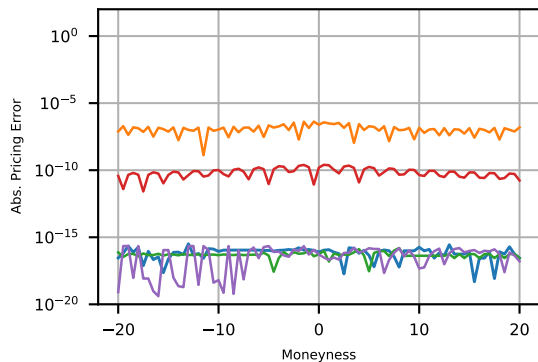
Maturity: 10 Years



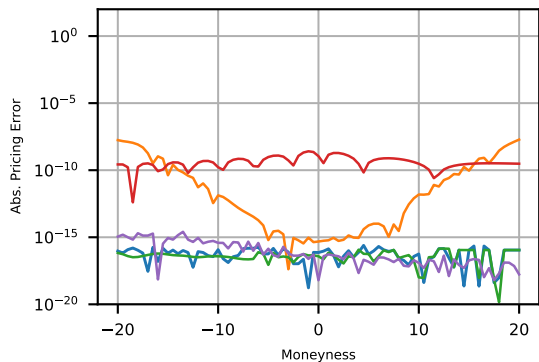
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 71192$ COS $N = 250$

$$v_0 = 0.04, \kappa = 2.5, \theta = 0.06, \sigma = 0.5, \rho = -0.1$$

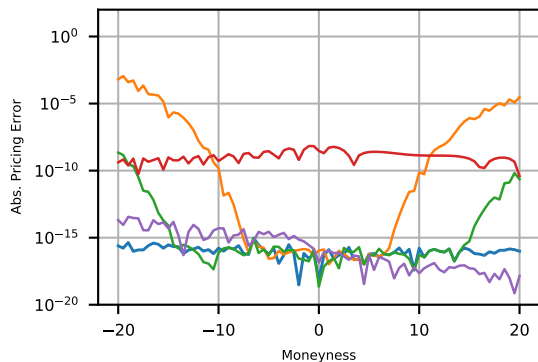
Maturity: One Day



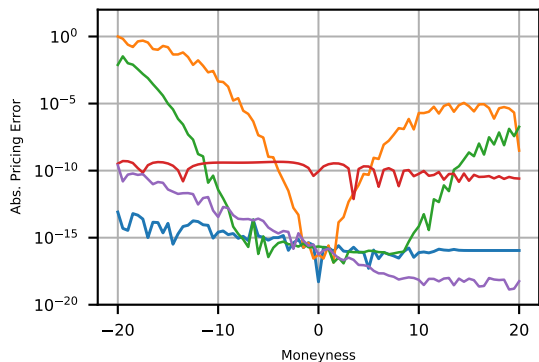
Maturity: One Month



Maturity: One Year



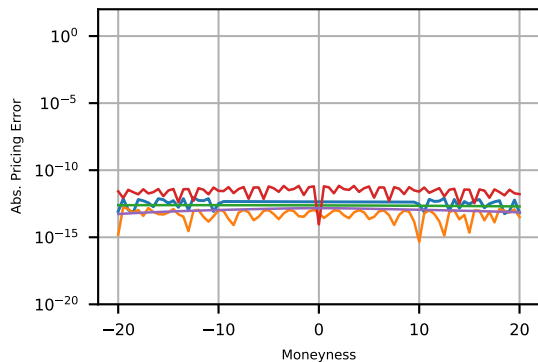
Maturity: 10 Years



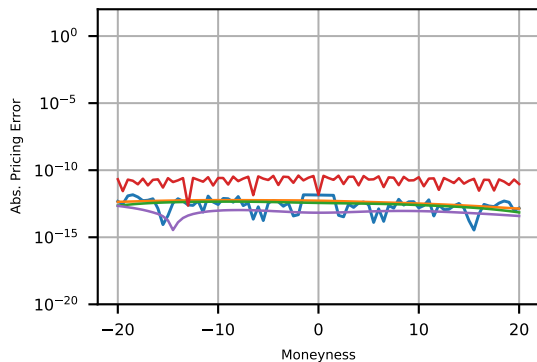
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 71192$ COS $N = 250$

$$v_0 = 0.2, \kappa = 1.0, \theta = 0.2, \sigma = 0.0065, \rho = -0.75$$

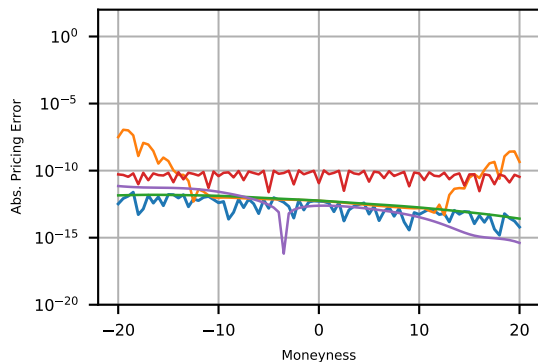
Maturity: One Day



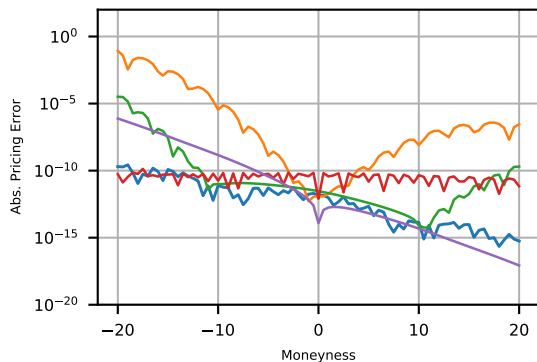
Maturity: One Month



Maturity: One Year

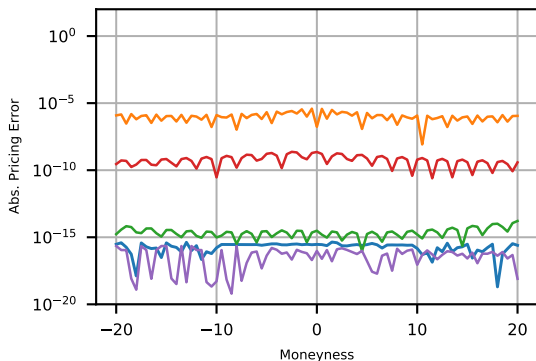


Maturity: 10 Years

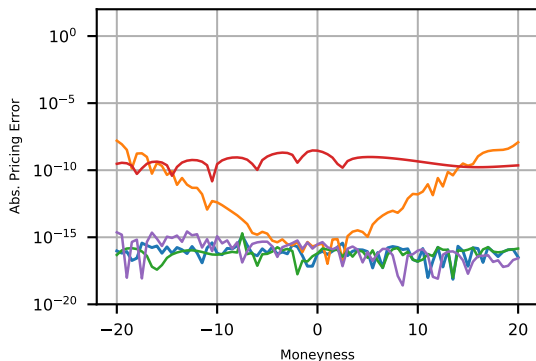


$$v_0 = 0.04, \kappa = 4.0, \theta = 0.25, \sigma = 1.0, \rho = -0.5$$

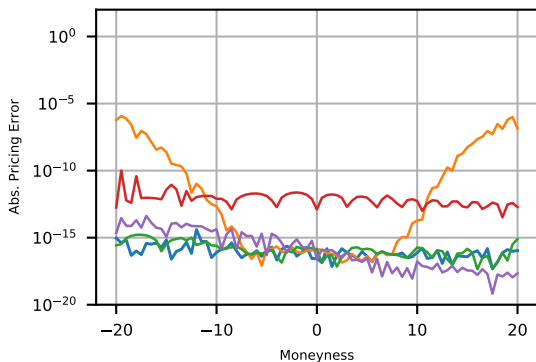
Maturity: One Day



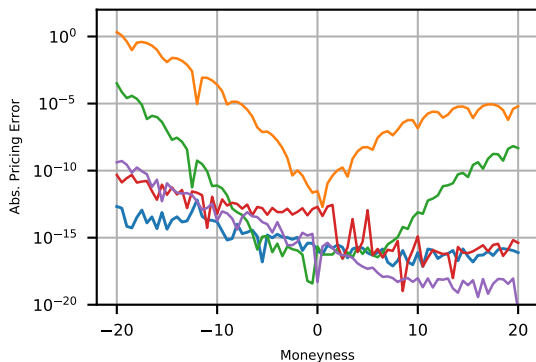
Maturity: One Month



Maturity: One Year

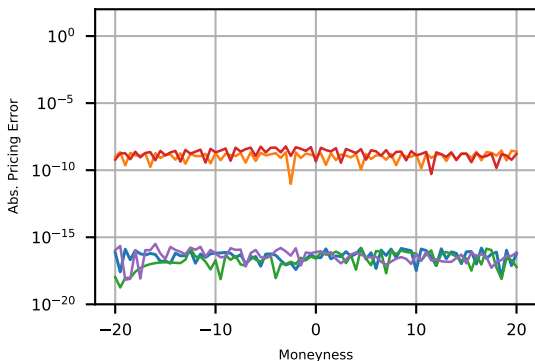


Maturity: 10 Years

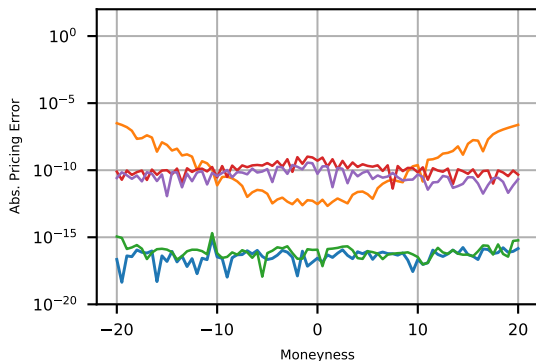
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 72192$ COS $N = 250$

$$v_0 = 0.1979, \kappa = 16.2144, \theta = 0.0741, \sigma = 3.39, \rho = -0.5113$$

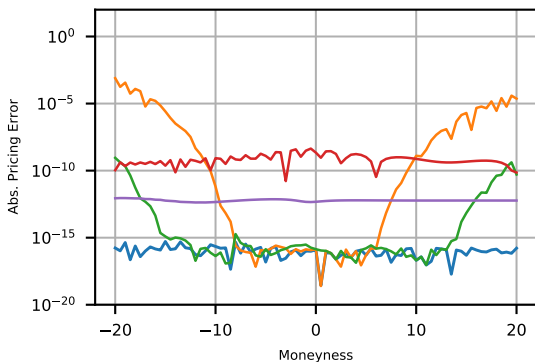
Maturity: One Day



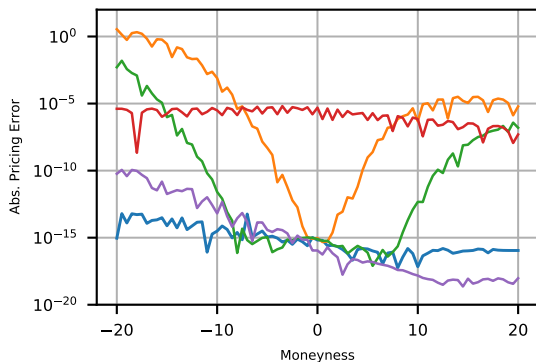
Maturity: One Month



Maturity: One Year



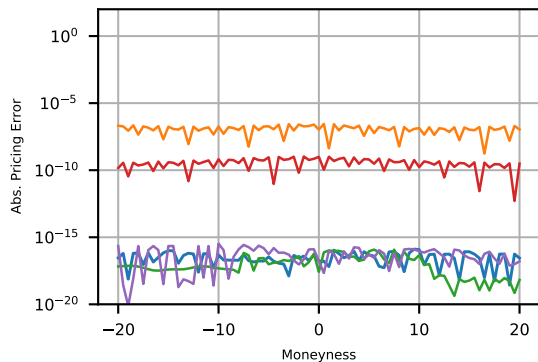
Maturity: 10 Years



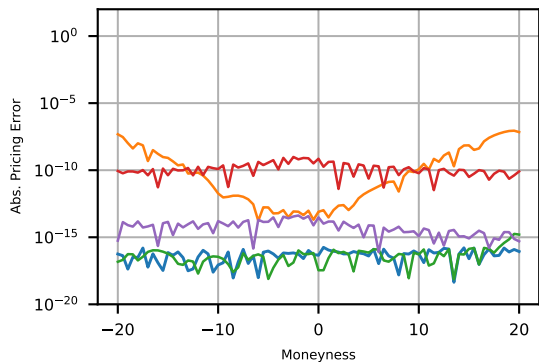
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 56192$ COS $N = 250$

$$v_0 = 0.07, \kappa = 2.0, \theta = 0.04, \sigma = 0.55, \rho = -0.8$$

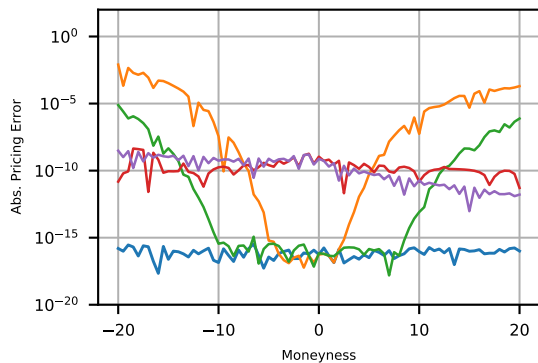
Maturity: One Day



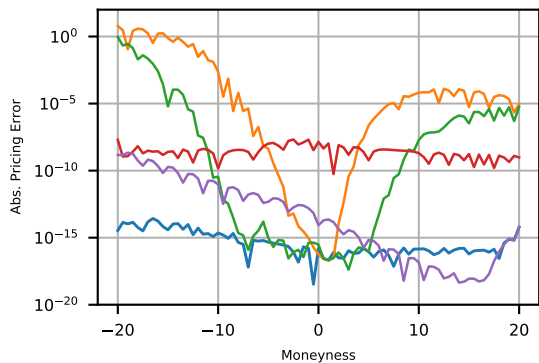
Maturity: One Month



Maturity: One Year



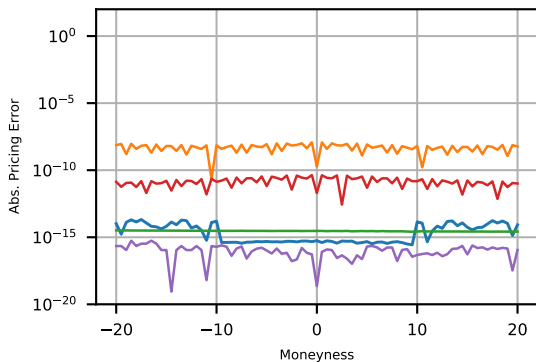
Maturity: 10 Years



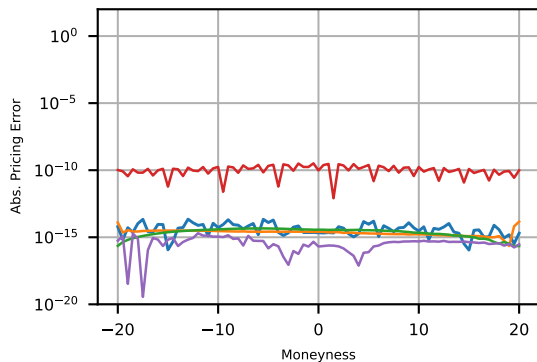
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 63192$ COS $N = 250$

$$v_0 = 0.07, \kappa = 1.0, \theta = 0.04, \sigma = 0.025, \rho = -0.75$$

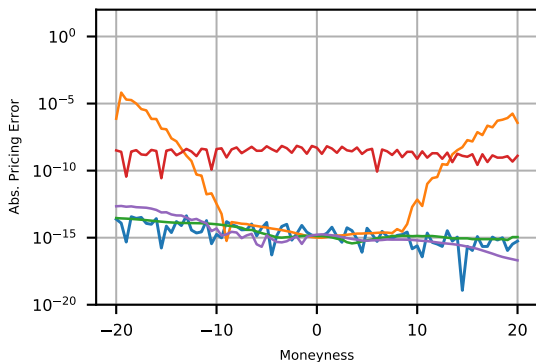
Maturity: One Day



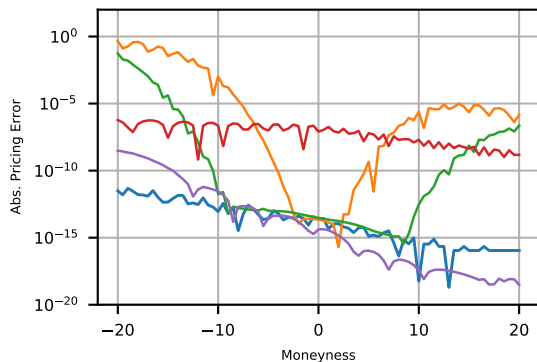
Maturity: One Month



Maturity: One Year



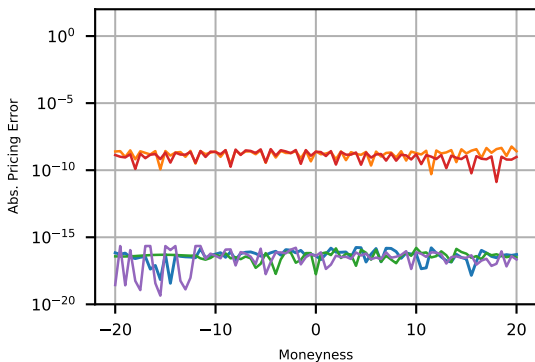
Maturity: 10 Years



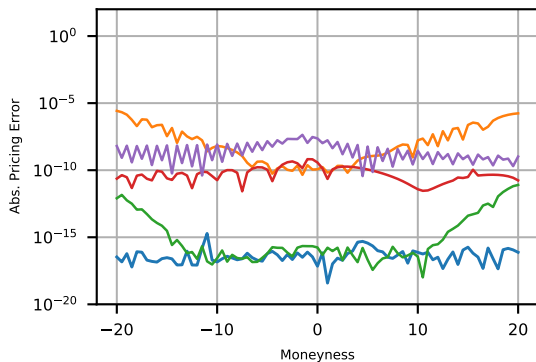
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 82192$ COS $N = 250$

$$v_0 = 0.16, \kappa = 1.0, \theta = 0.16, \sigma = 2.0, \rho = -0.8$$

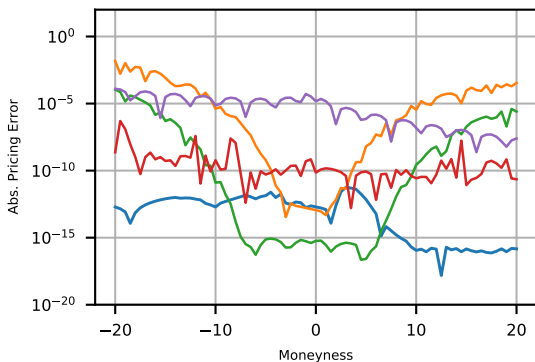
Maturity: One Day



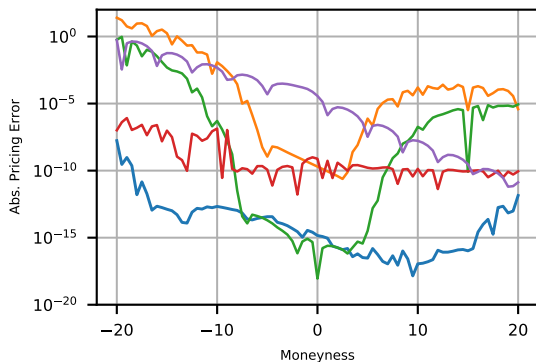
Maturity: One Month



Maturity: One Year



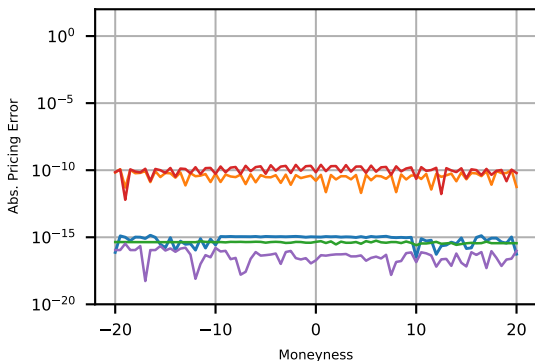
Maturity: 10 Years



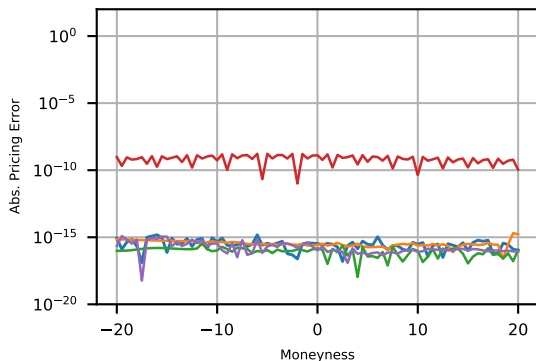
— Exponential Fitting $N = 64$ — Laguerre $N = 64$ — Laguerre $N = 192$ — Lobatto $N = 58192$ — COS $N = 250$

$$v_0 = 0.16, \kappa = 1.0, \theta = 0.16, \sigma = 0.2, \rho = -0.8$$

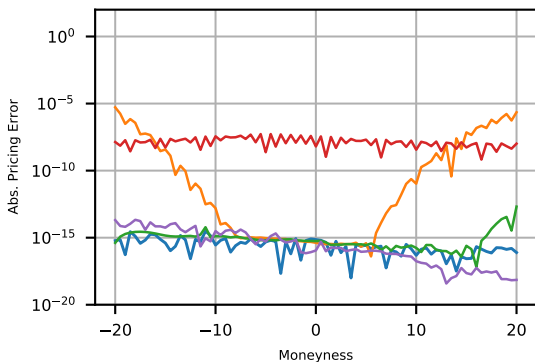
Maturity: One Day



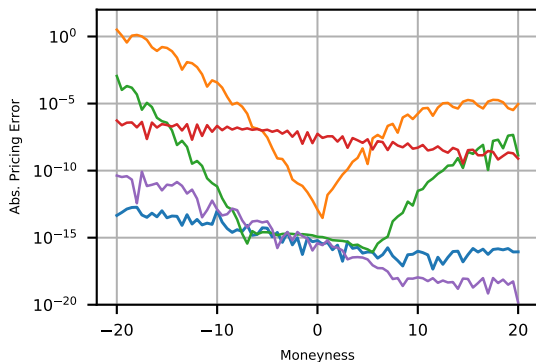
Maturity: One Month



Maturity: One Year



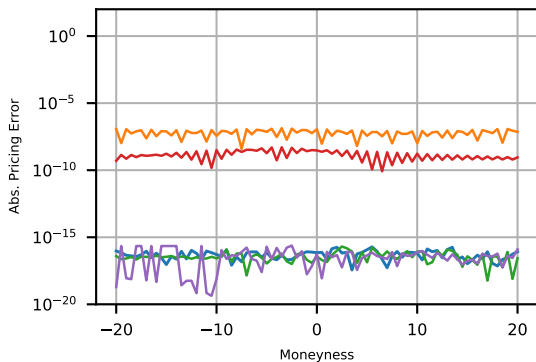
Maturity: 10 Years



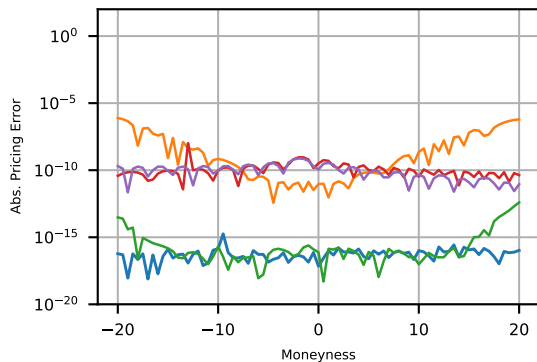
Exponential Fitting $N = 64$ Laguerre $N = 64$ Laguerre $N = 192$ Lobatto $N = 58192$ COS $N = 250$

$$v_0 = 0.1, \kappa = 4.0, \theta = 0.22, \sigma = 1.8, \rho = -0.75$$

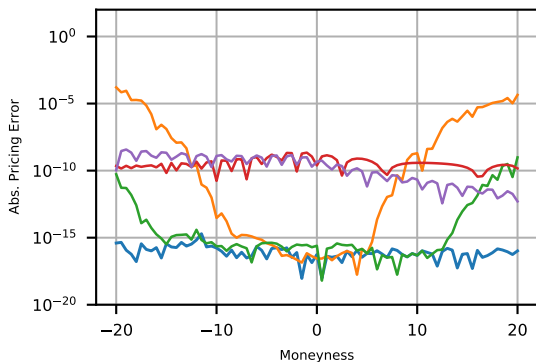
Maturity: One Day



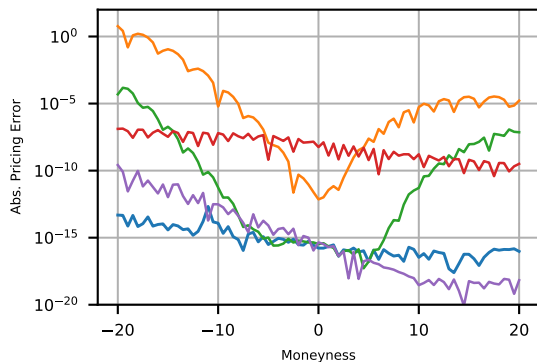
Maturity: One Month



Maturity: One Year



Maturity: 10 Years



— Exponential Fitting $N = 64$ — Laguerre $N = 64$ — Laguerre $N = 192$ — Lobatto $N = 60192$ — COS $N = 250$