

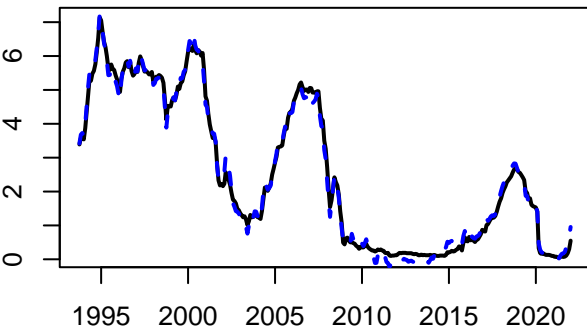
**Share of variance expl. by PC's**



**Factor loadings (1st 3 PCs)**



**Fit of 1-year yields (2 PCs)**



**Fit of 10-year yields (2 PCs)**

