

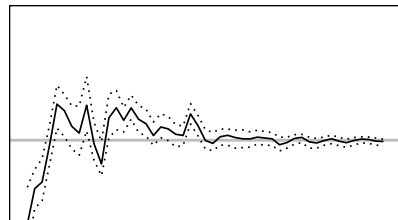
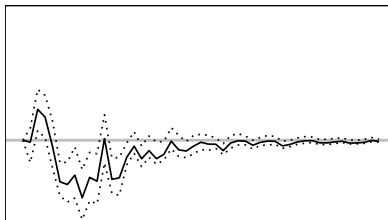
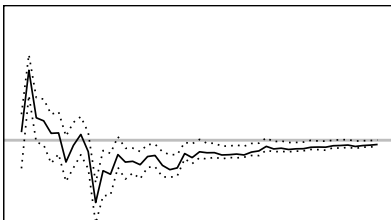
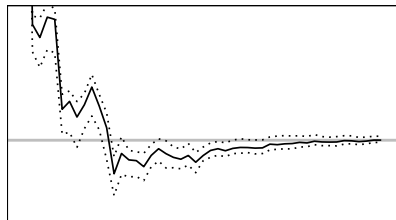
Shock to PROD

Shock to CPI

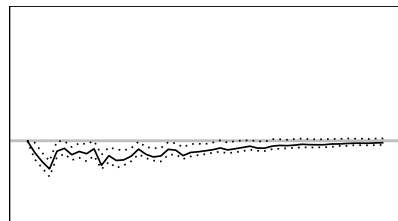
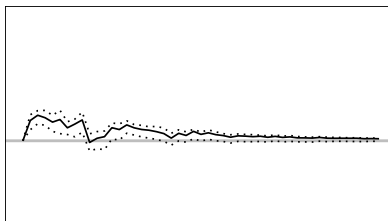
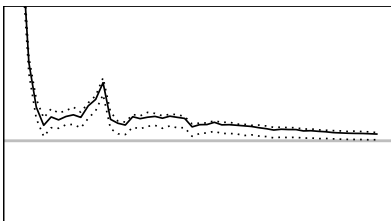
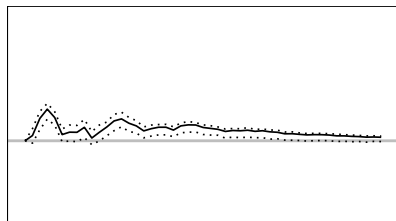
Shock to FFR

Shock to SPREAD

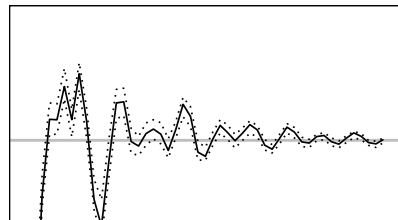
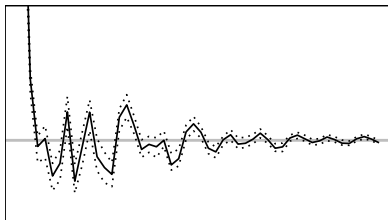
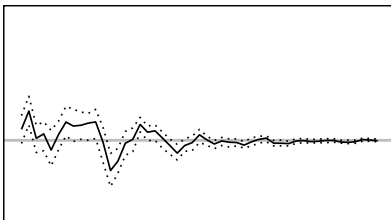
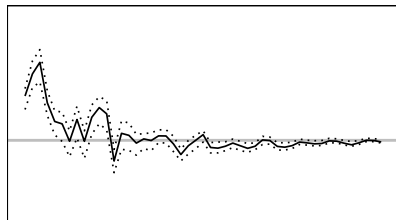
PROD

0.12
0.06
0.00
-0.06

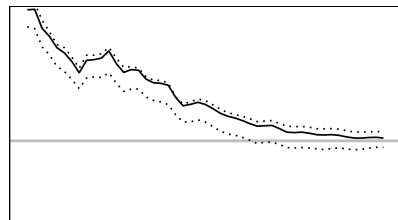
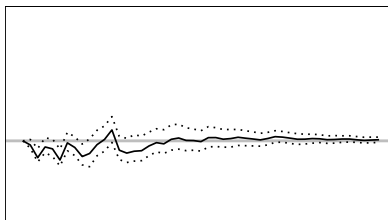
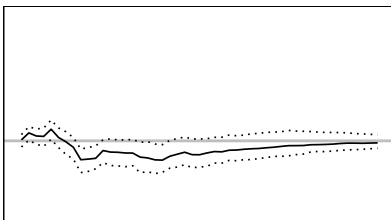
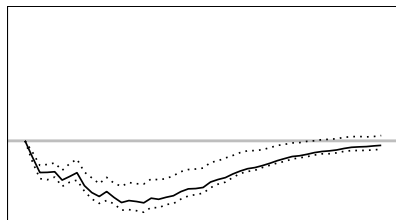
CPI

0.12
0.06
0.00
-0.06

FFR

0.12
0.06
0.00
-0.06

SPREAD

0.12
0.06
0.00
-0.06

Lags (months)

Percent