To predict the yield curve you use the mathematical formula that you found that models the yield curve and assuming that that formula works overtime like suppose that the coefficients have reached equilibrium then in order to predict the yield curve or the the principal components in my case at this stage but then you use the loadings and get the yield curve so it's whatever you need to use expected values of the macroeconomic indicators that you have used to model the yield curve well not the yield curve the principal components but again whatever in short you have to get data on the probability of a particular indicator taking a value in six months time and that basically is but distribution so you would have the indicator will take this value with this probability another value with a different probability so on and so forth and you take the expected value for the indicator in basically this is again in six months time so over your horizon and you use a dot indicator that that expected value in the model to predict the principal components and then you just revert to the yield curve and that's it.