

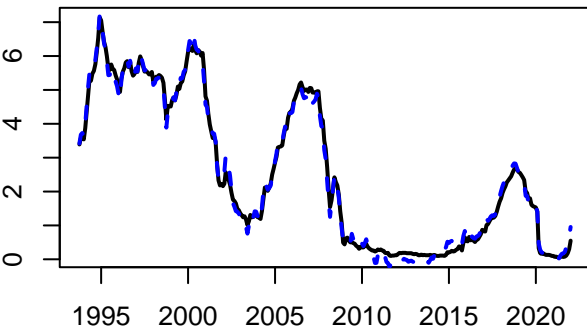
Share of variance expl. by PC's



Factor loadings (1st 3 PCs)



Fit of 1-year yields (2 PCs)



Fit of 10-year yields (2 PCs)

