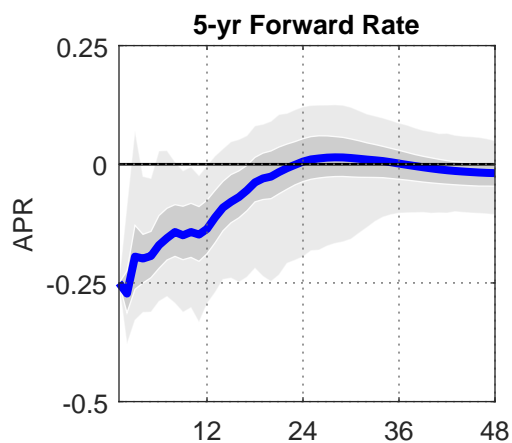
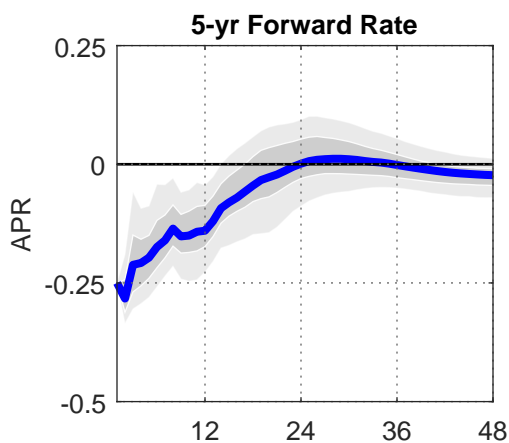


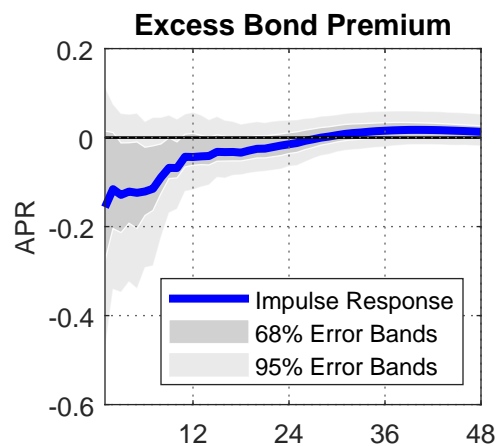
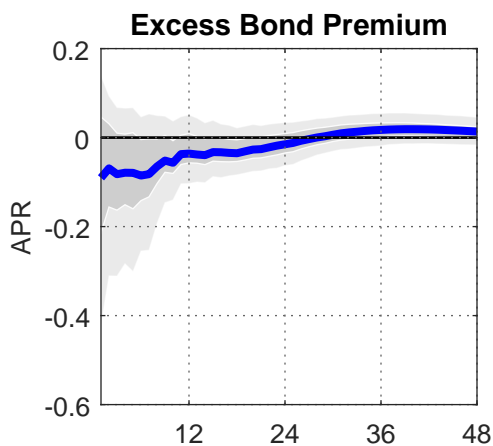
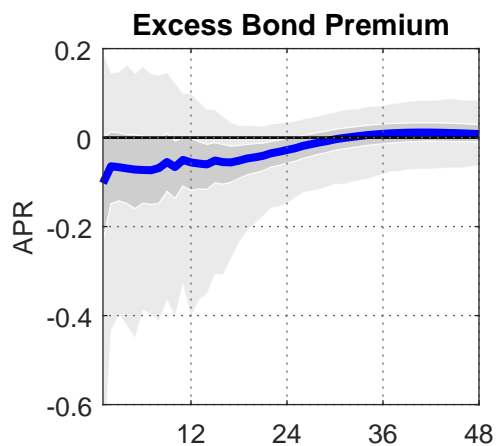
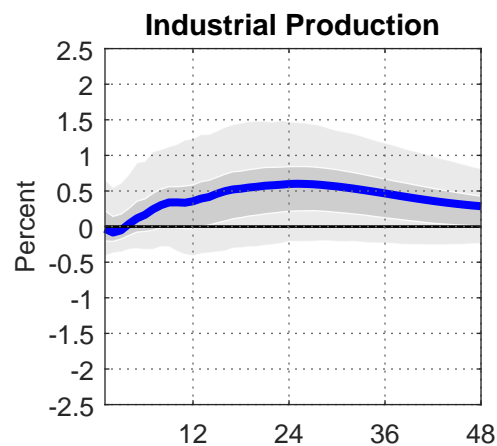
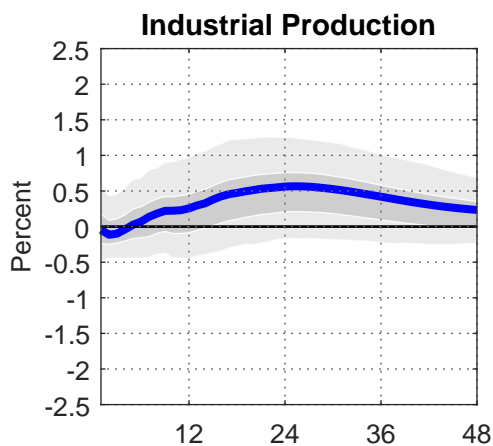
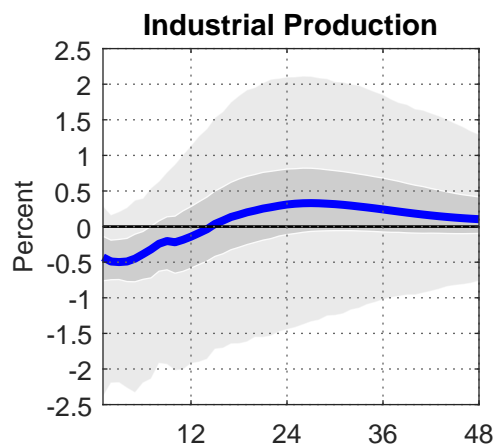
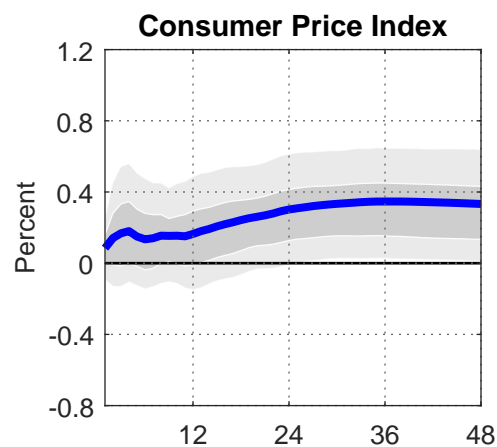
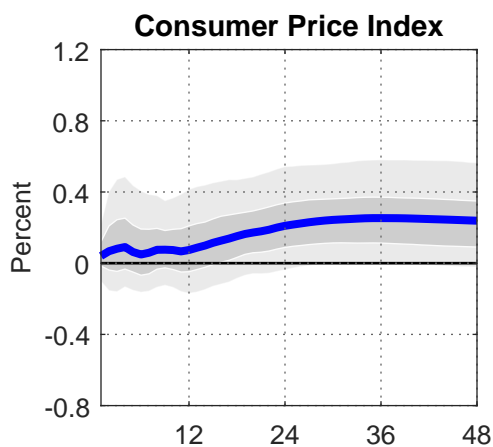
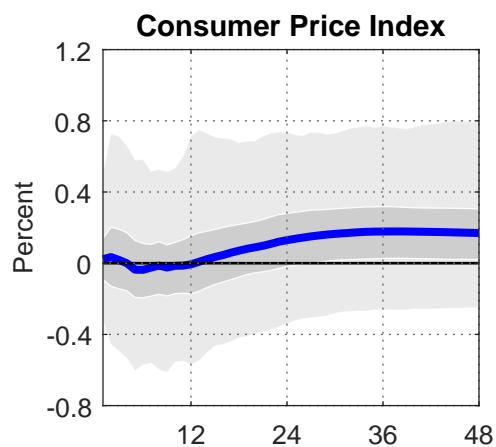
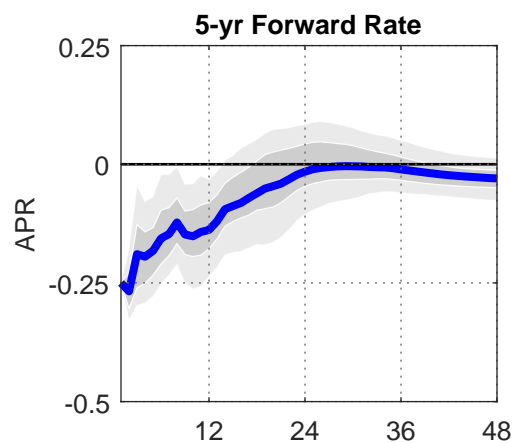
**VAR External Instruments:
Forward Guidance Factor**



**VAR External Instruments:
EDX Term Structure Factors**



**VAR External Instruments:
EDX Term Structure Factors¹**



First-stage F statistic: 6.14

First-stage F statistic: 11.02

First-stage F statistic: 11.26