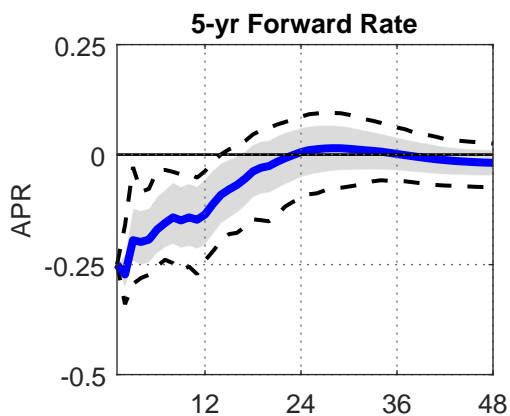


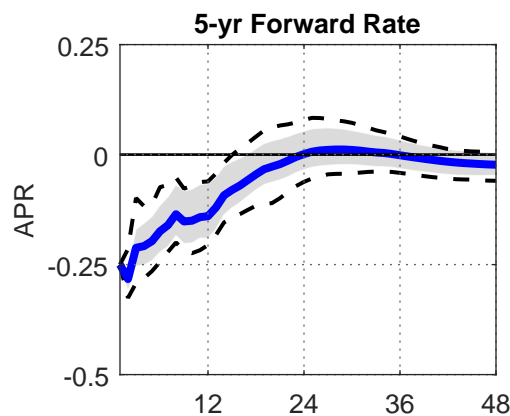
### VAR External Instruments:

- Forward Guidance Factor



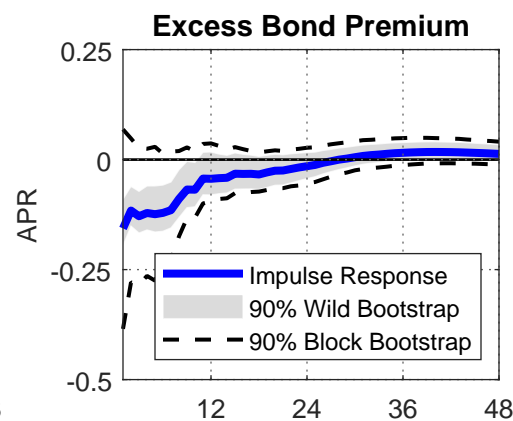
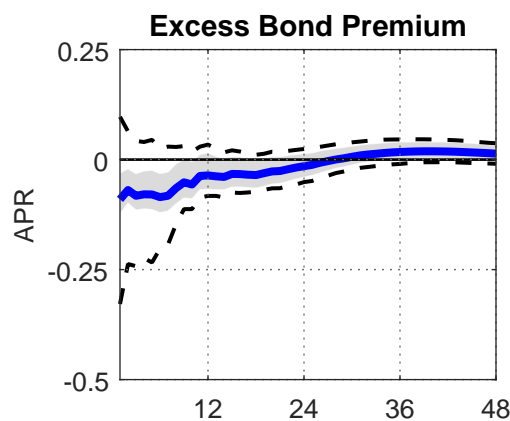
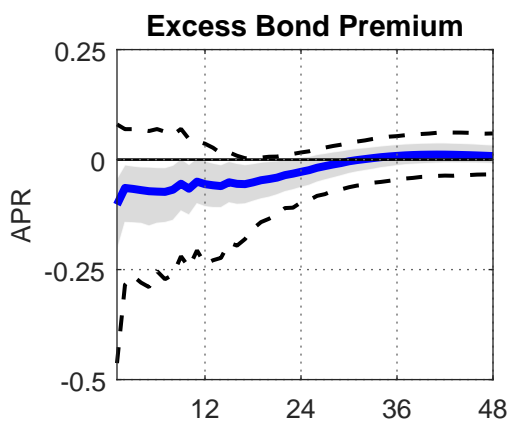
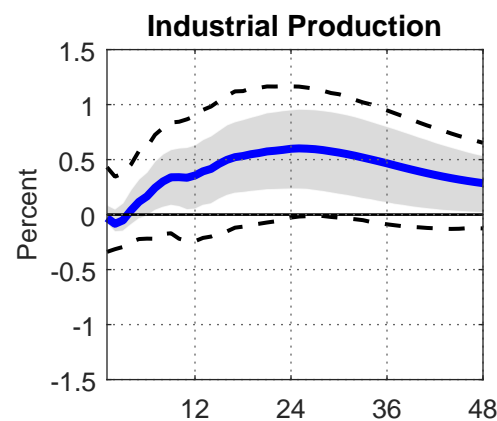
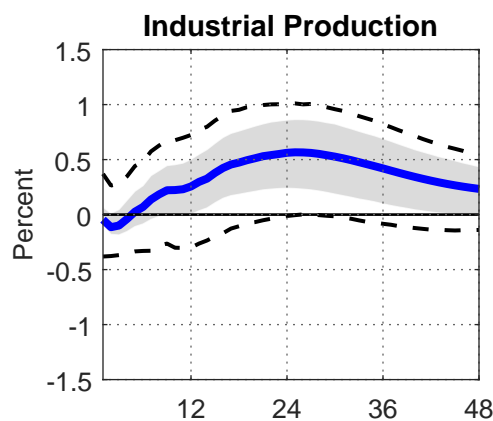
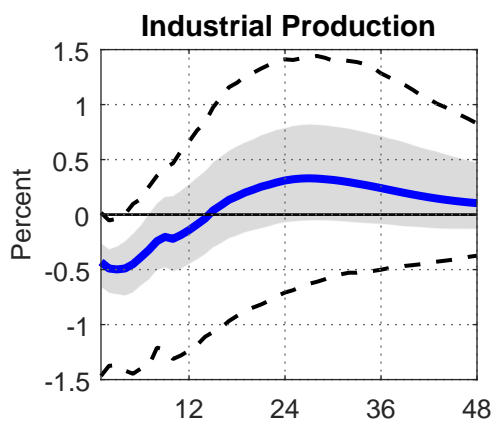
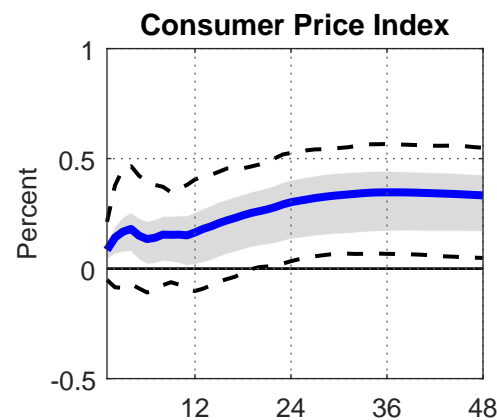
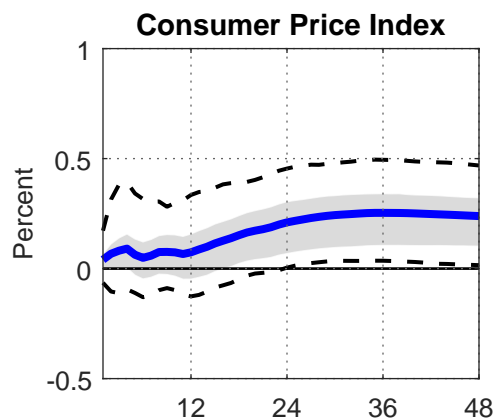
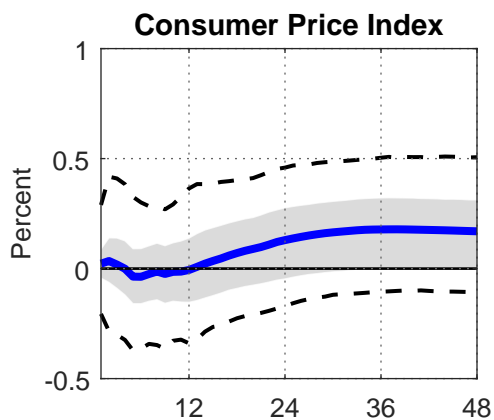
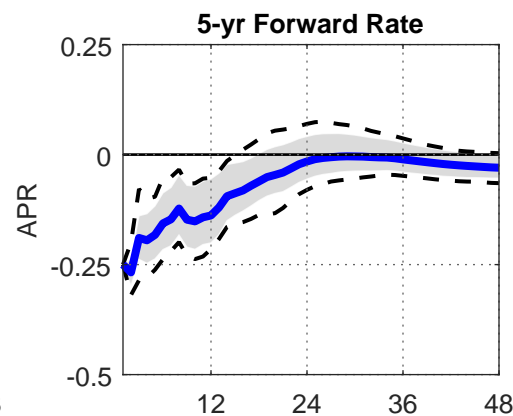
### VAR External Instruments:

- EDX Term Structure Factors



### VAR External Instruments:

- EDX Term Structure Factors<sup>1</sup>



First-stage F statistic: 6.14

First-stage F statistic: 11.02

First-stage F statistic: 11.26