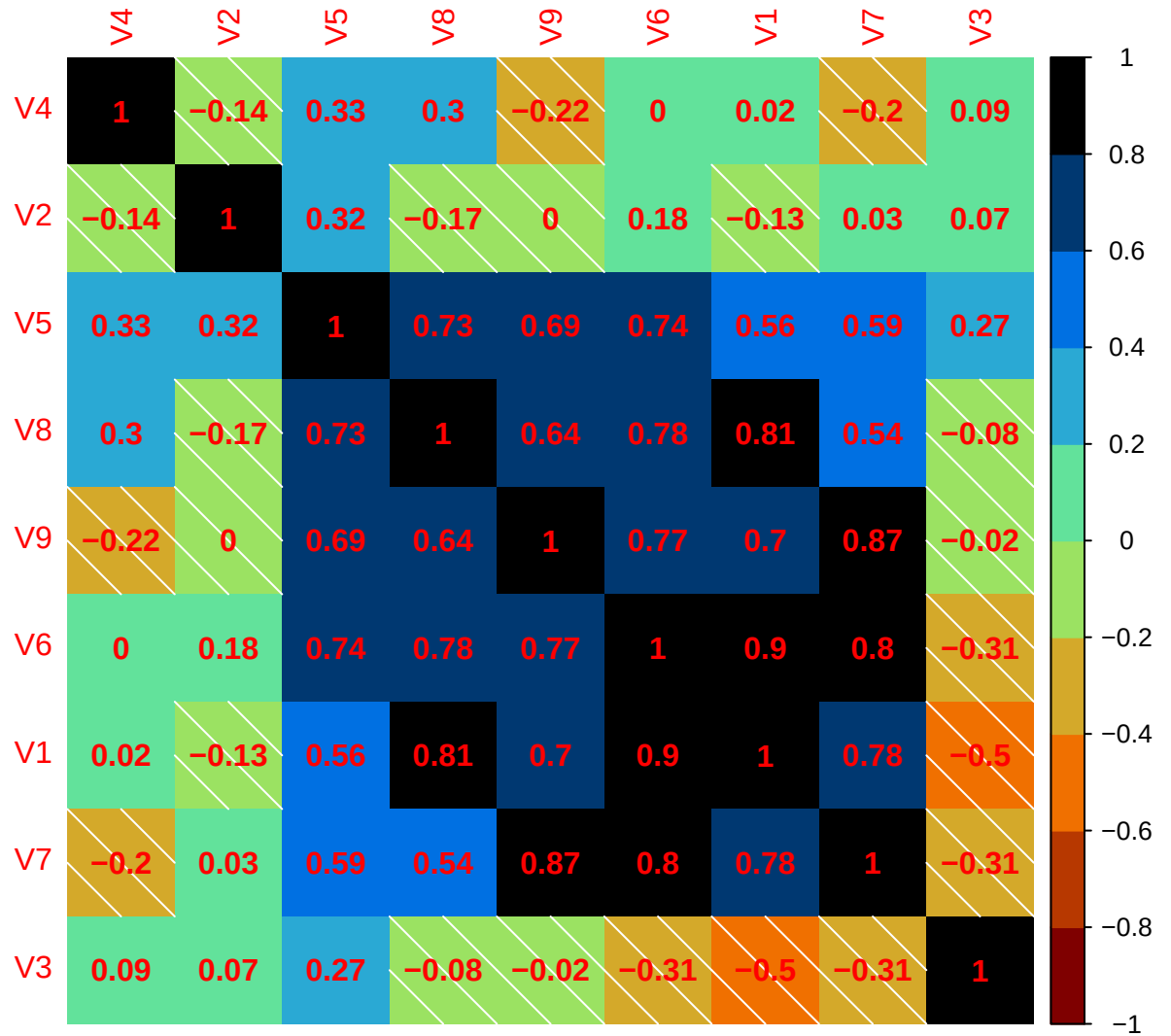
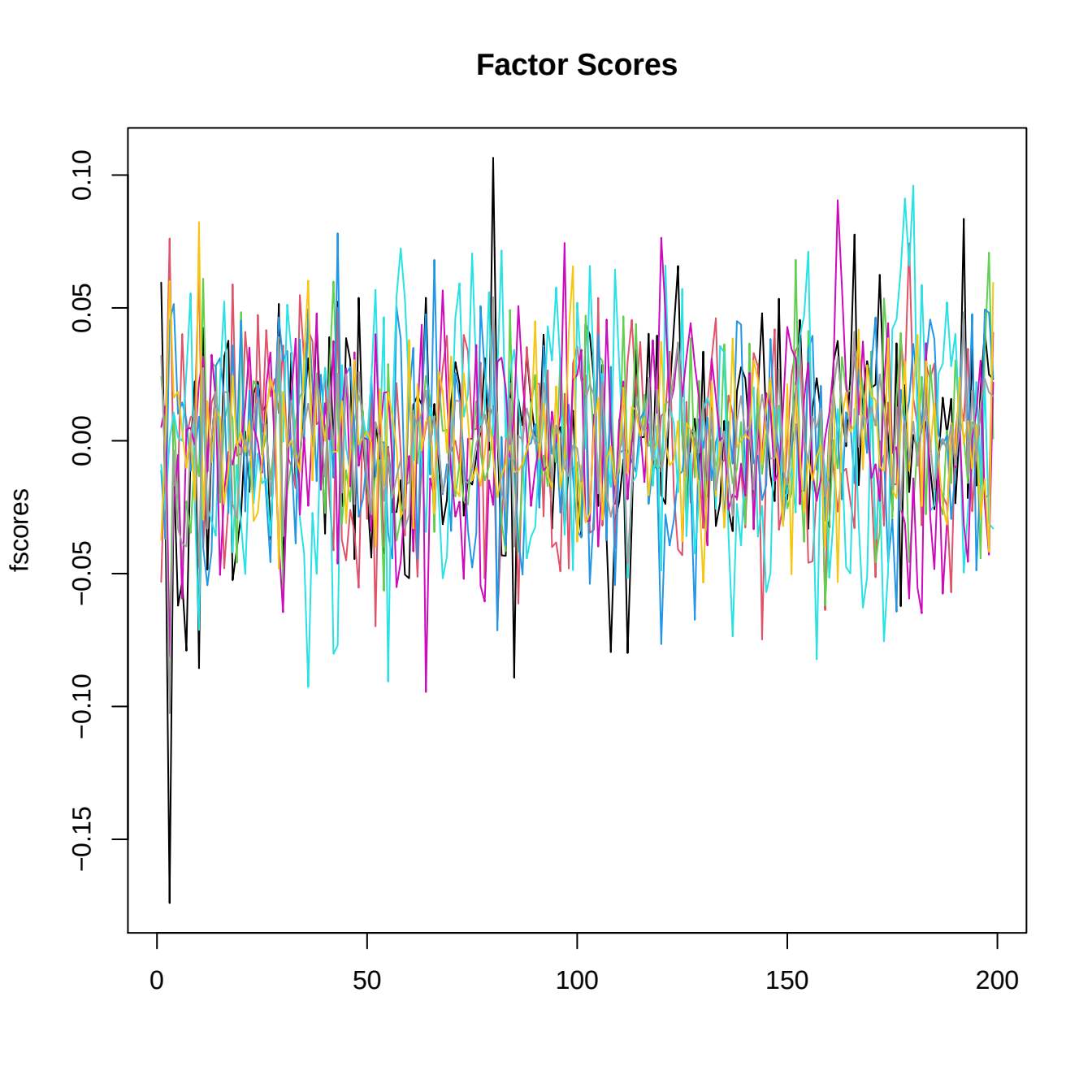
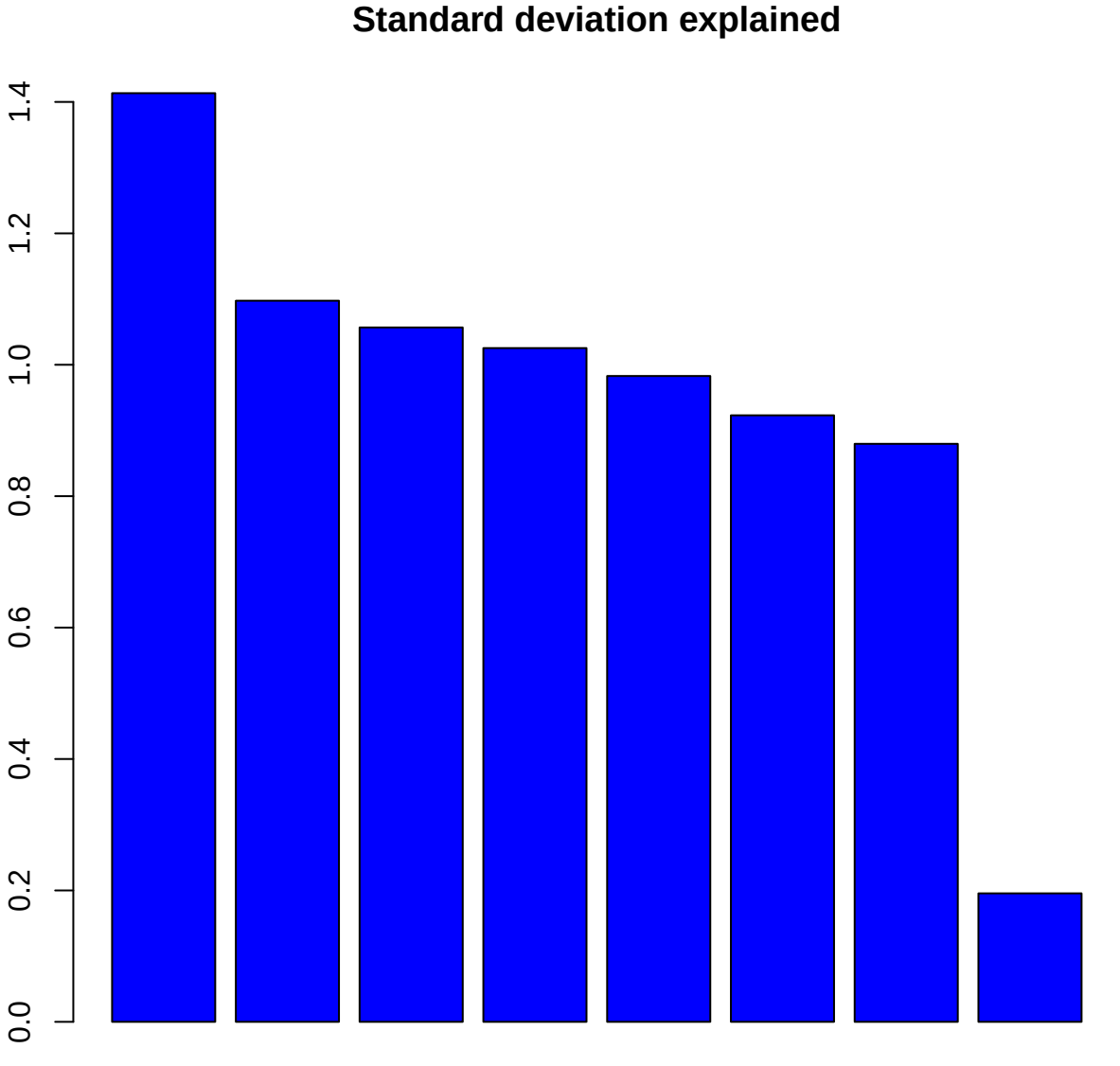
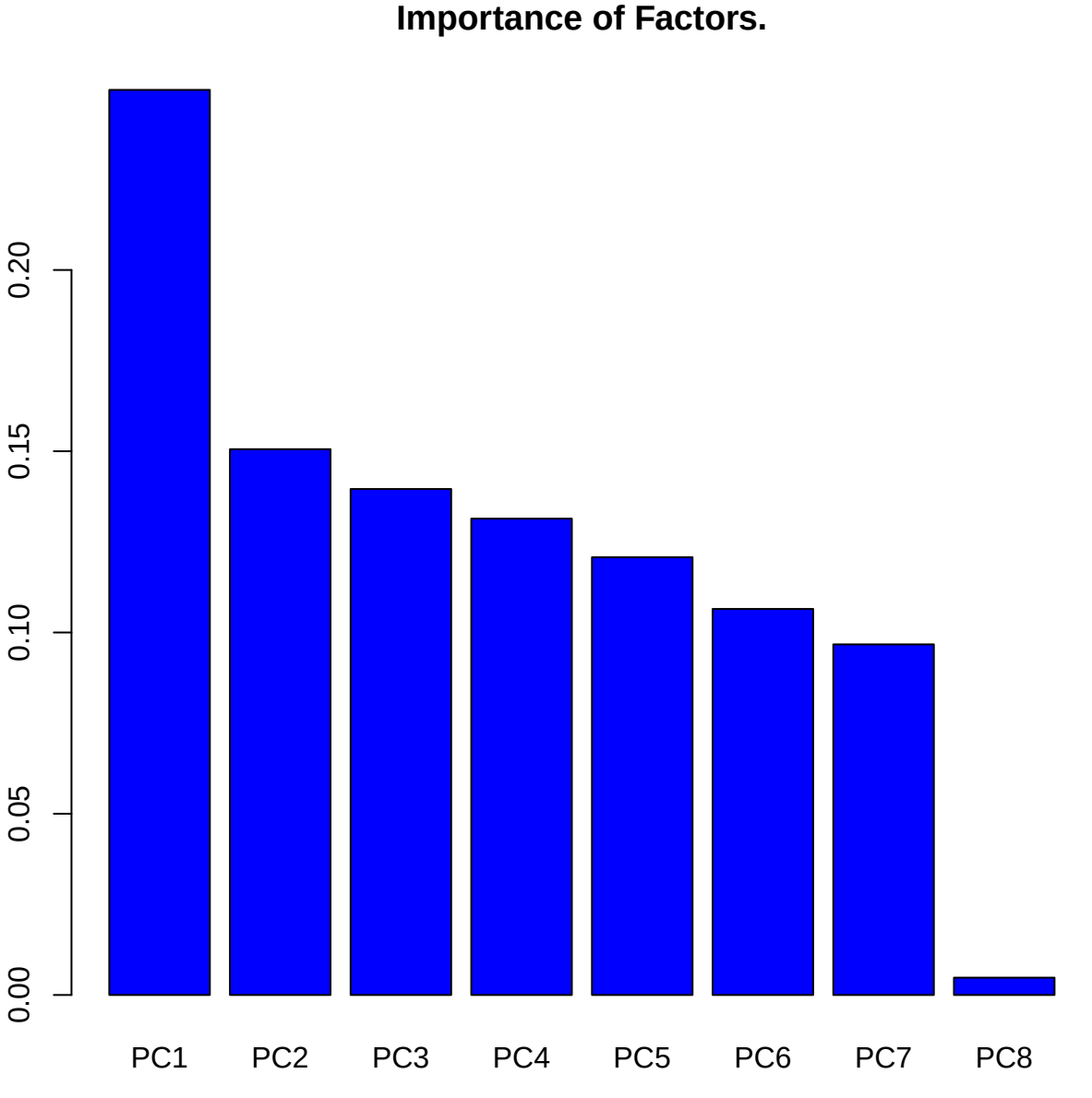
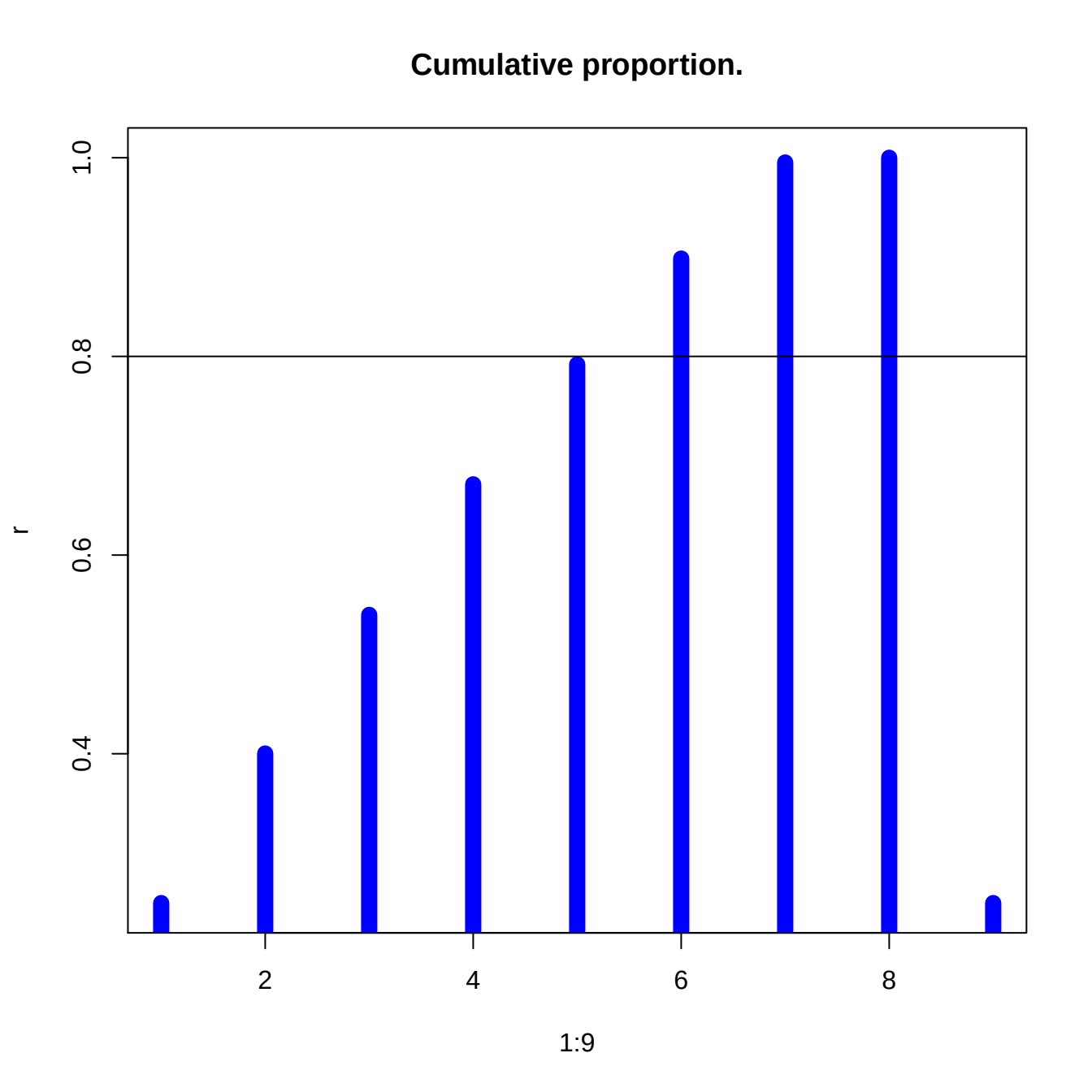
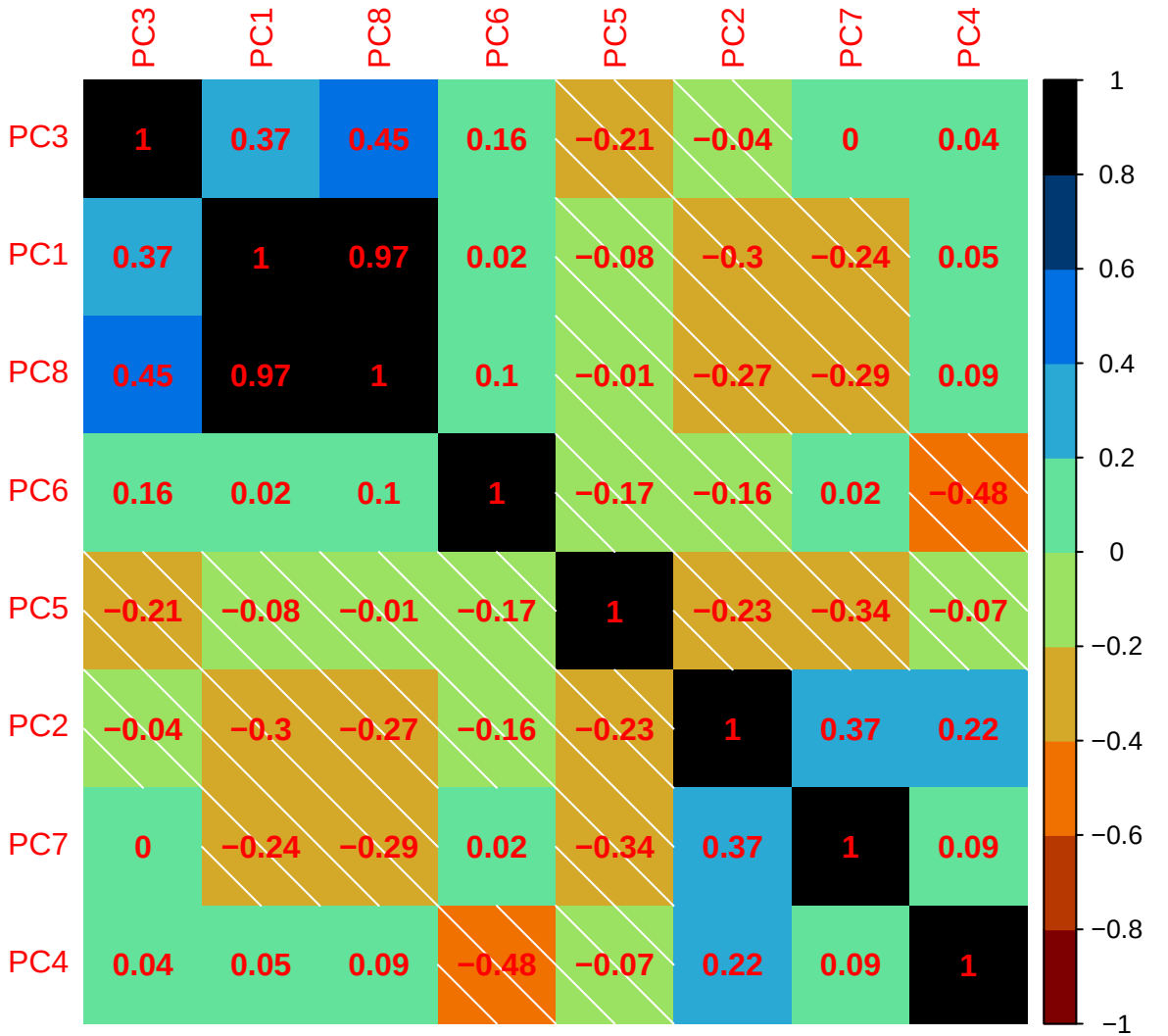

V4 V2 V5 V8 V9 V6 V1 V7 V3
V4 1 −0.14 0.33 0.3 −0.22 0 0.02 −0.2 0.09
V2 −0.14 1 0.32 −0.17 0 0.18 −0.13 0.03 0.07
V5 0.33 0.32 1 0.73 0.69 0.74 0.56 0.59 0.27
V8 0.3 −0.17 0.73 1 0.64 0.78 0.81 0.54 −0.08
V9 −0.22 0 0.69 0.64 1 0.77 0.7 0.87 −0.02
V6 0 0.18 0.74 0.78 0.77 1 0.9 0.8 −0.31
V1 0.02 −0.13 0.56 0.81 0.7 0.9 1 0.78 −0.5
V7 −0.2 0.03 0.59 0.54 0.87 0.8 0.78 1 −0.31
V3 0.09 0.07 0.27 −0.08 −0.02 −0.31 −0.5 −0.31 1
1
0.8
0.6
0.4
0.2
0
−0.2
−0.4
−0.6
−0.8
−1

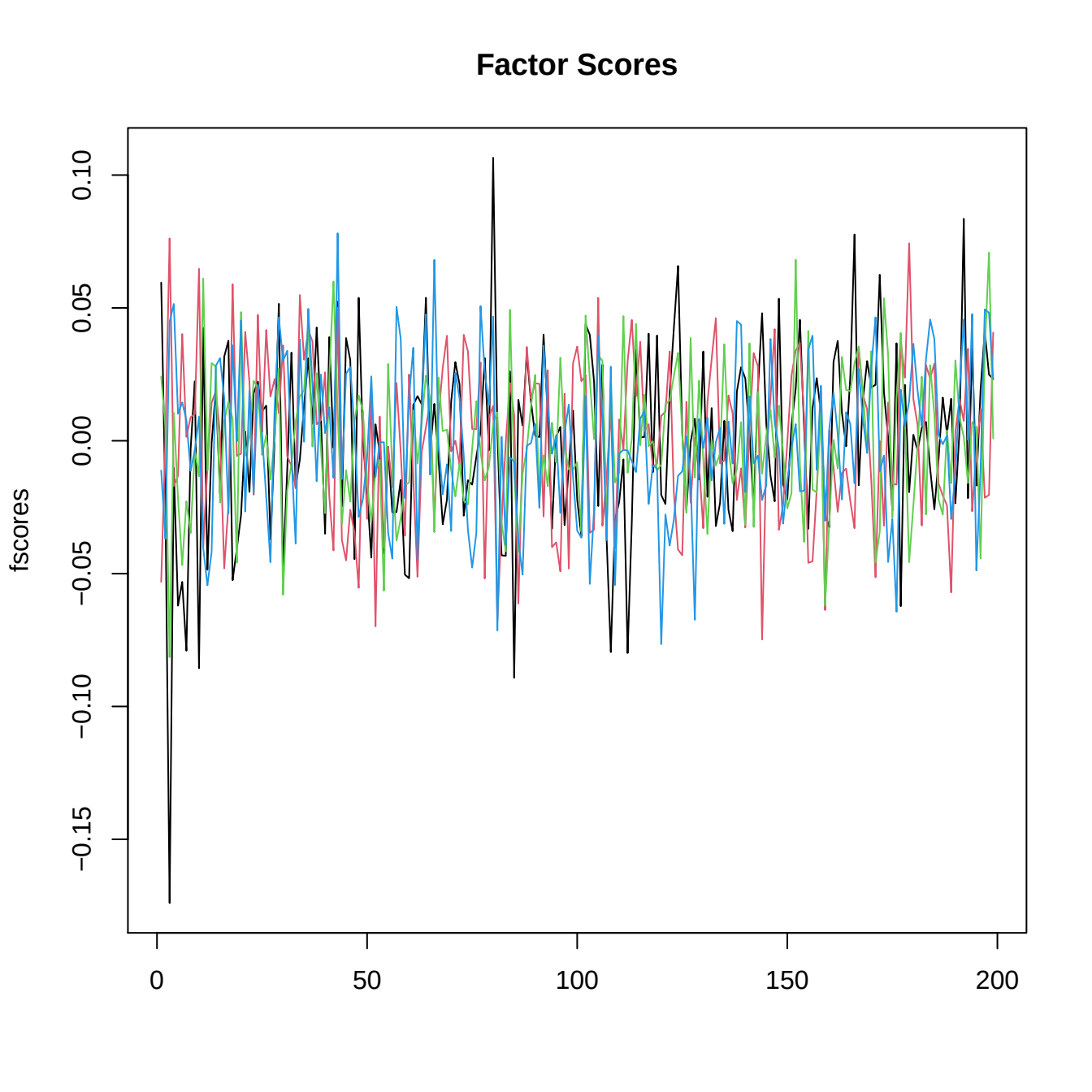

Factor Scores
fscores
0.10
0.05
0.00
−0.05
−0.10
−0.15
0
50
100
150
200

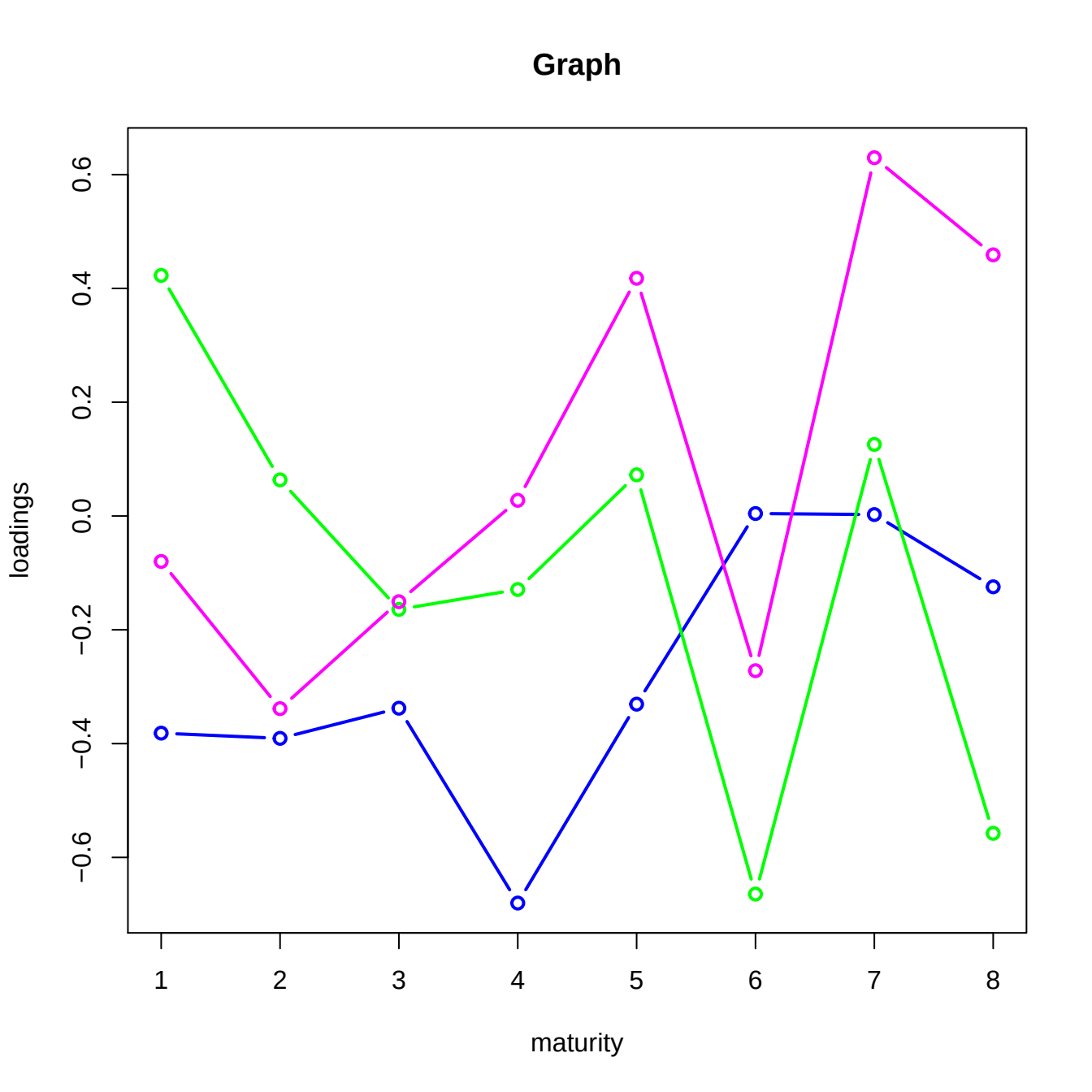

Standard deviation explained
0.0
0.2
0.4
0.6
0.8
1.0
1.2
1.4

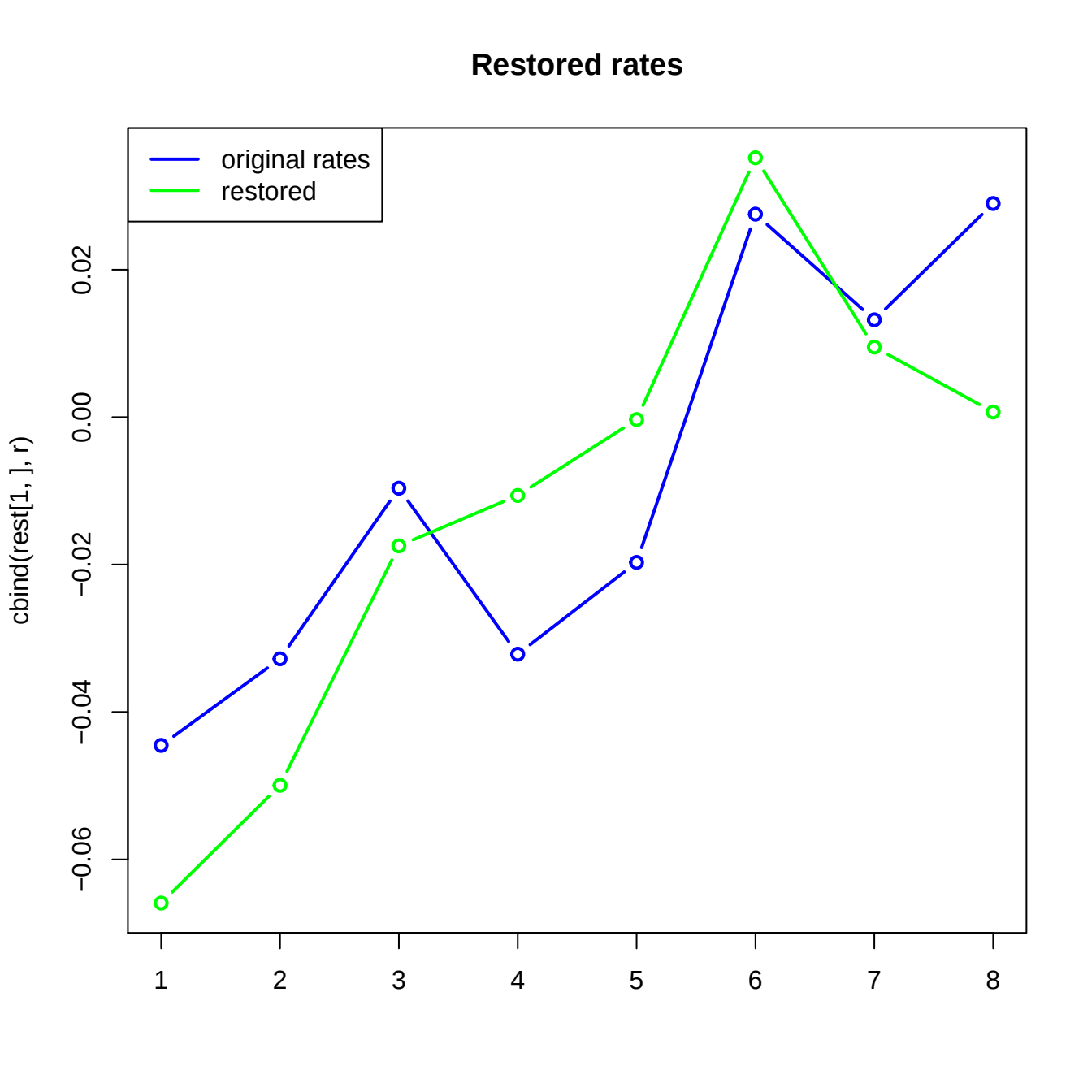

Importance of Factors.
0.00
0.05
0.10
0.15
0.20
PC1
PC2
PC3
PC4
PC5
PC6
PC7
PC8


Cumulative proportion.
r
1.0
0.8
0.6
0.4
2
4
6
8
1:9


PC3
PC1
PC8
PC6
PC5
PC2
PC7
PC4
PC3 1 0.37 0.45 0.16 −0.21 −0.04 0 0.04
PC1 0.37 1 0.97 0.02 −0.08 −0.3 −0.24 0.05
PC8 0.45 0.97 1 0.1 −0.01 −0.27 −0.29 0.09
PC6 0.16 0.02 0.1 1 −0.17 −0.16 0.02 −0.48
PC5 −0.21 −0.08 −0.01 −0.17 1 −0.23 −0.34 −0.07
PC2 −0.04 −0.3 −0.27 −0.16 −0.23 1 0.37 0.22
PC7 0 −0.24 −0.29 0.02 −0.34 0.37 1 0.09
PC4 0.04 0.05 0.09 −0.48 −0.07 0.22 0.09 1
1
0.8
0.6
0.4
0.2
0
−0.2
−0.4
−0.6
−0.8
−1


Factor Scores
fscores
0.10
0.05
0.00
−0.05
−0.10
−0.15
0
50
100
150
200


Graph
loadings
0.6
0.4
0.2
0.0
−0.2
−0.4
−0.6
1
2
3
4
5
6
7
8
maturity


Restored rates
original rates
restored
cbind(rest[1,], r)
0.02
0.00
−0.02
−0.04
−0.06
1
2
3
4
5
6
7
8