Principal Component Analysis:

Perform PCA on single interest rates and find the relationships between different maturities. The data has information on:

* Spot to 1 year
* Spot to 2 year
* Spot to 3 year
* Spot to 4 year
* Spot to 5 year
* Spot to 7 year
* Spot to 10 year
* Spot to 30 year

By doing this, you may discern similar components in movements of the yield curve.

The name of the data file is rates.xlsx