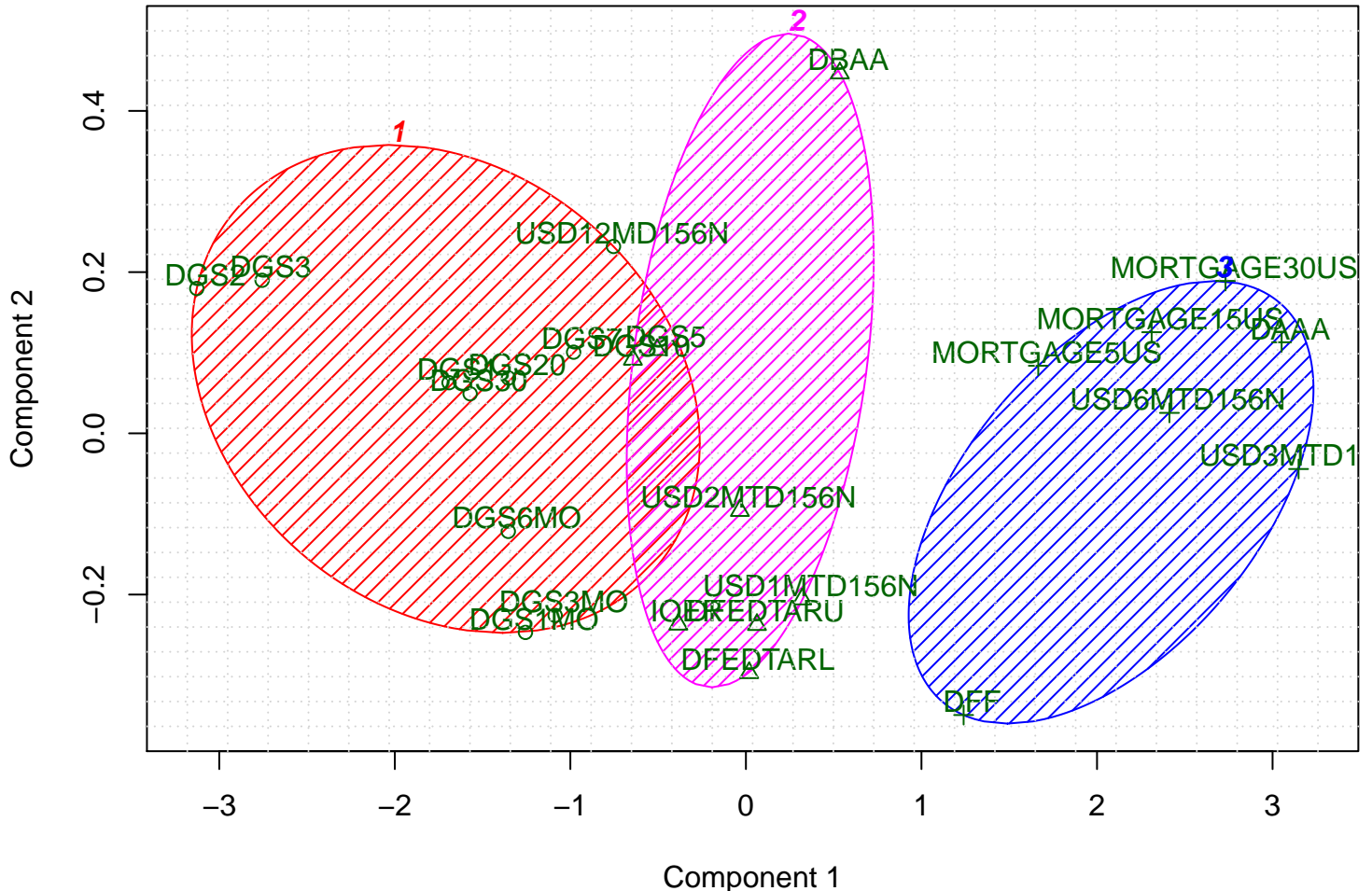


Term Structure Analysis (Last 90 Days)

US_LIBOR_Interest_Rates_FRED:



These two components explain 99.96 % of the point variability.