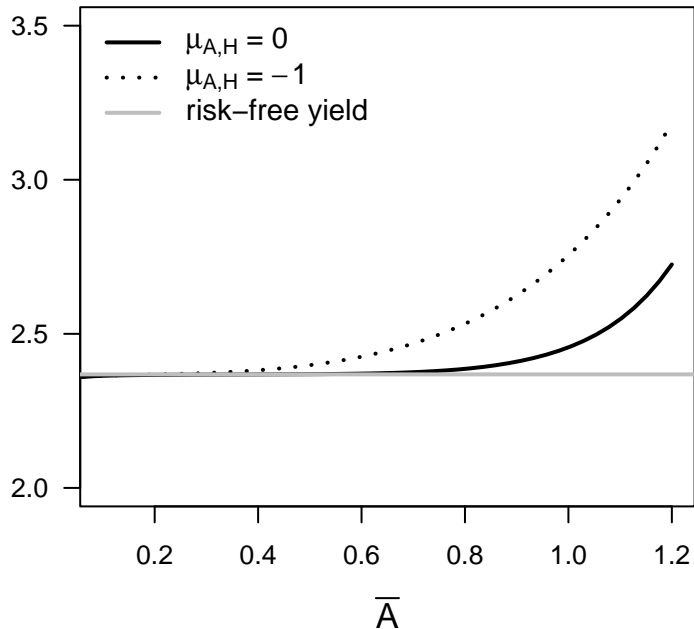


(a) Bond yields



(b) Probability of default (PD)

