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	FX		2Y-Yield		5Y-Yield		10Y-Yield		30Y-Yield	
Target Factor	-1.89** (0.77)	-1.89** (0.78)	0.67*** (0.09)	0.68*** (0.08)	0.35*** (0.10)	0.27*** (0.09)	0.42*** (0.09)	0.42*** (0.08)	0.30*** (0.08)	0.30*** (0.07)
Path Factor		-0.14 (1.19)		0.48*** (0.09)		0.69*** (0.16)		0.56*** (0.12)		0.59*** (0.12)
Observations	72	72	56	56	41	41	56	56	56	56
R-squared	0.20	0.20	0.80	0.86	0.24	0.60	0.53	0.69	0.35	0.59

Notes: Robust standard errors in parentheses. *, **, *** asterisks respectively indicate significance at the 10%, 5% and 1% level.