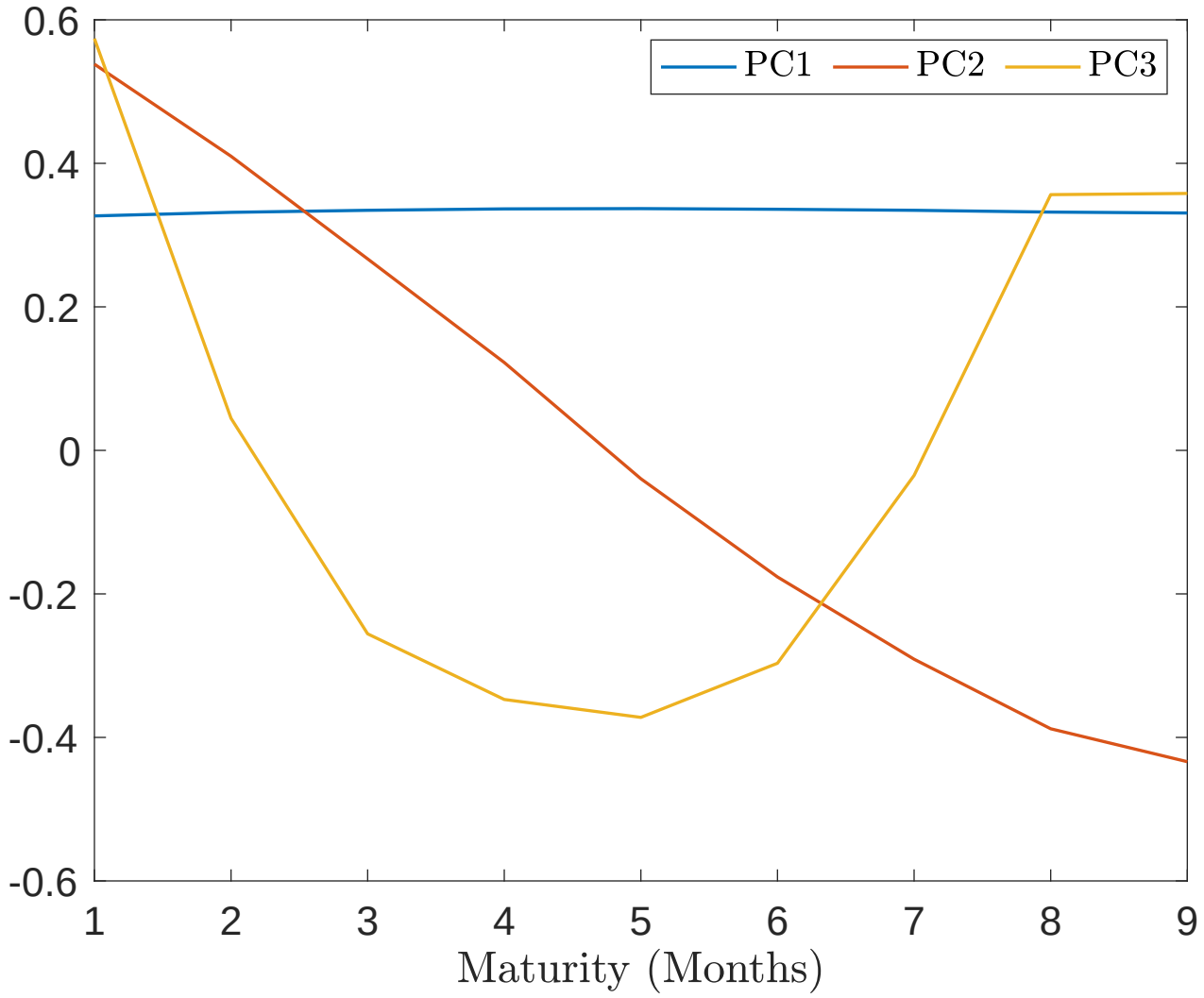
PC1
PC2
PC3
0.6
0.4
0.2
0
-0.2
-0.4
-0.6
1
2
3
4
5
6
7
8
9
Maturity (Months)