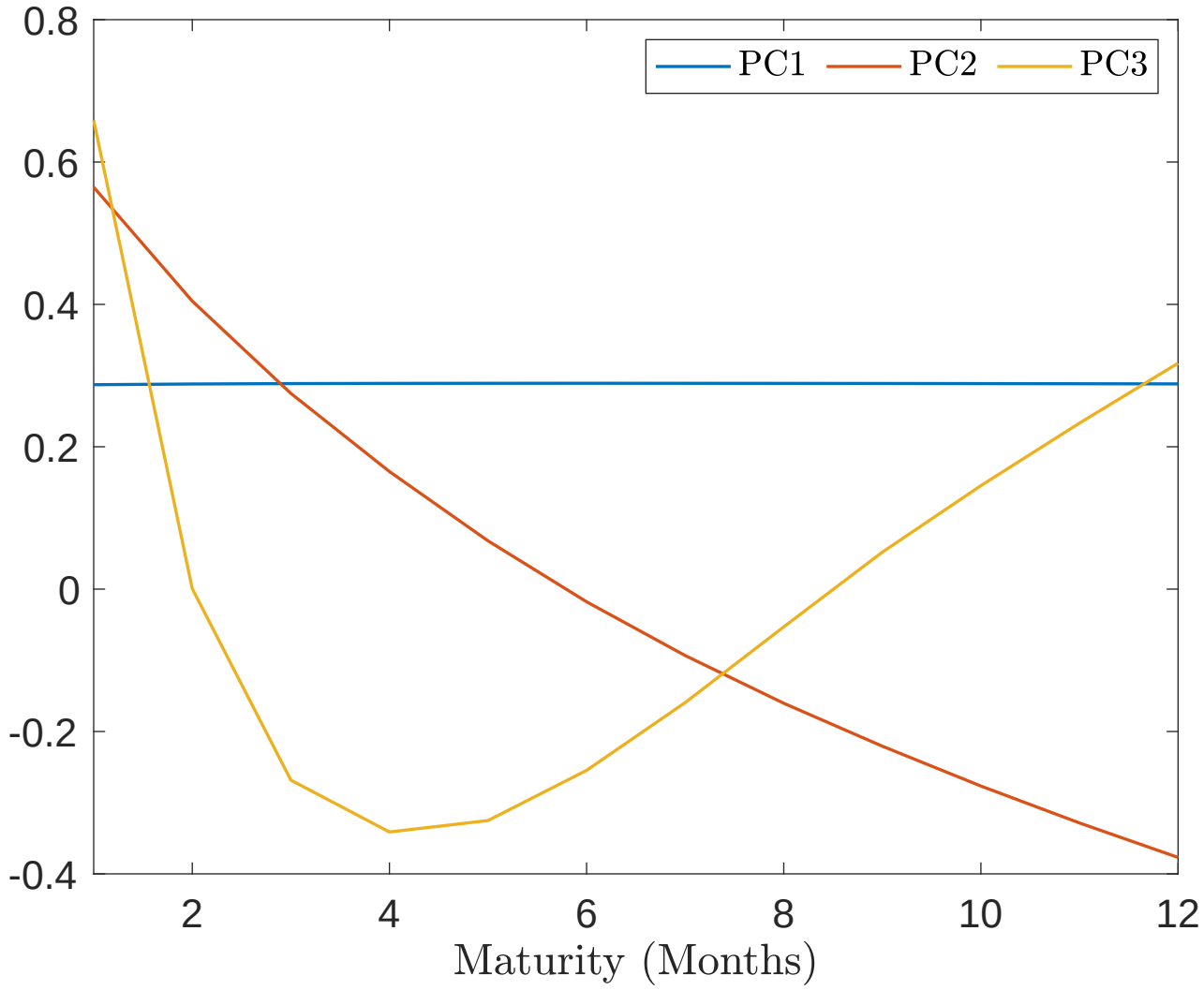
PC1
PC2
PC3
0.8
0.6
0.4
0.2
0
-0.2
-0.4
2
4
6
8
10
12
Maturity (Months)