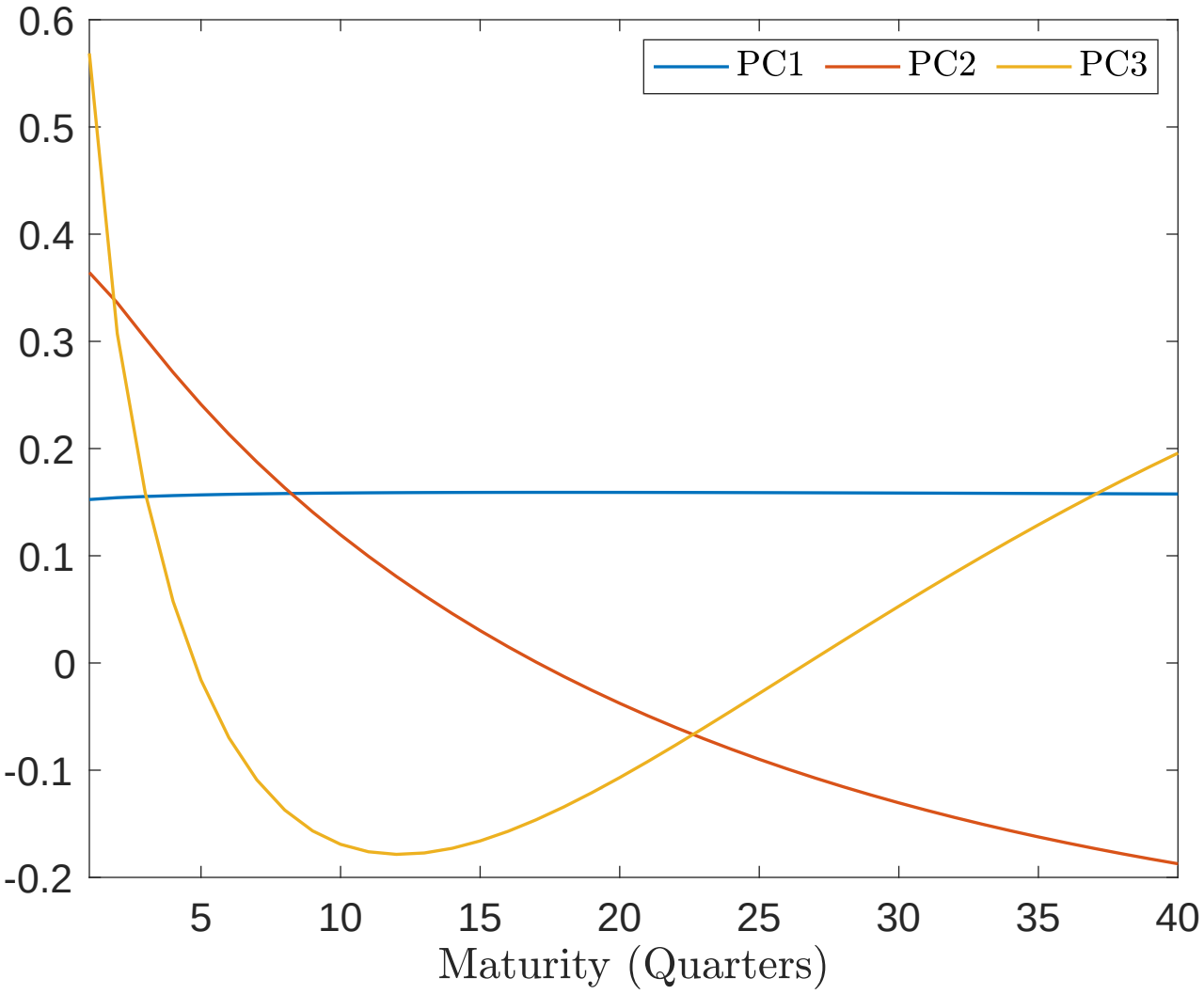
PC1
PC2
PC3
0.6
0.5
0.4
0.3
0.2
0.1
0
-0.1
-0.2
5
10
15
20
25
30
35
40
Maturity (Quarters)