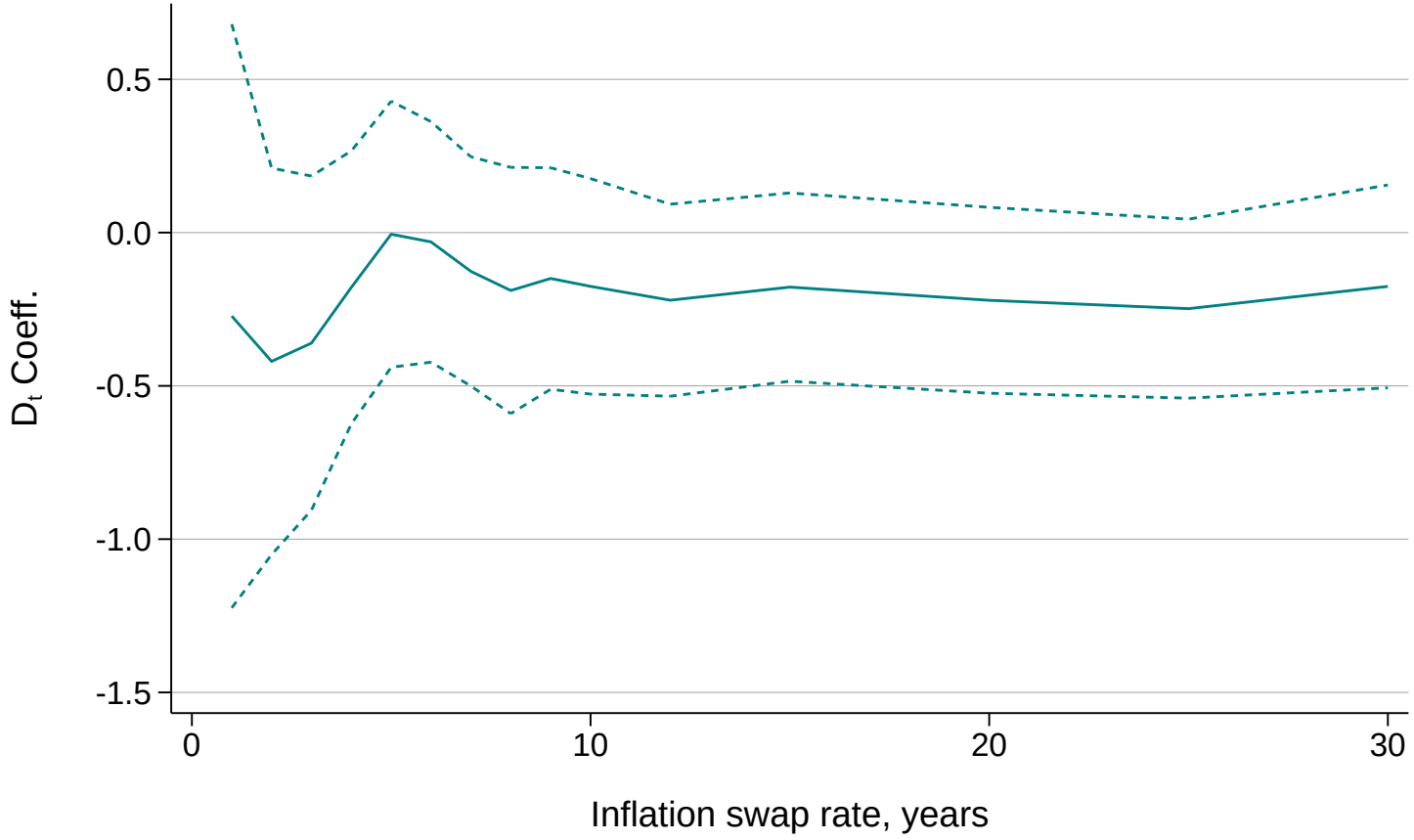
0.5
0.0
-0.5
-1.0
-1.5
D_t Coeff.
0
10
20
30
Inflation swap rate, years