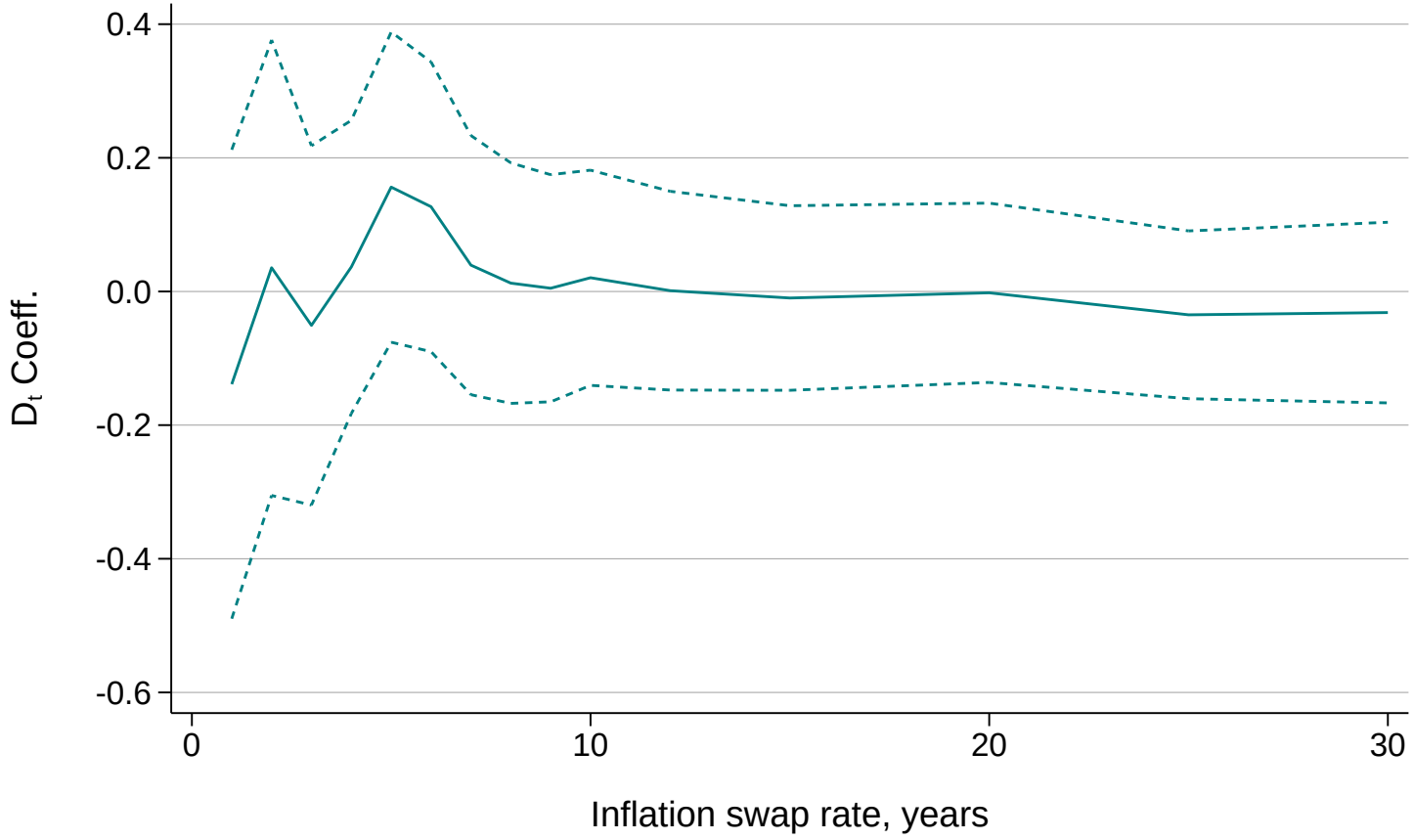
0.4
0.2
0.0
-0.2
-0.4
-0.6
D_t Coeff.
0
10
20
30
Inflation swap rate, years