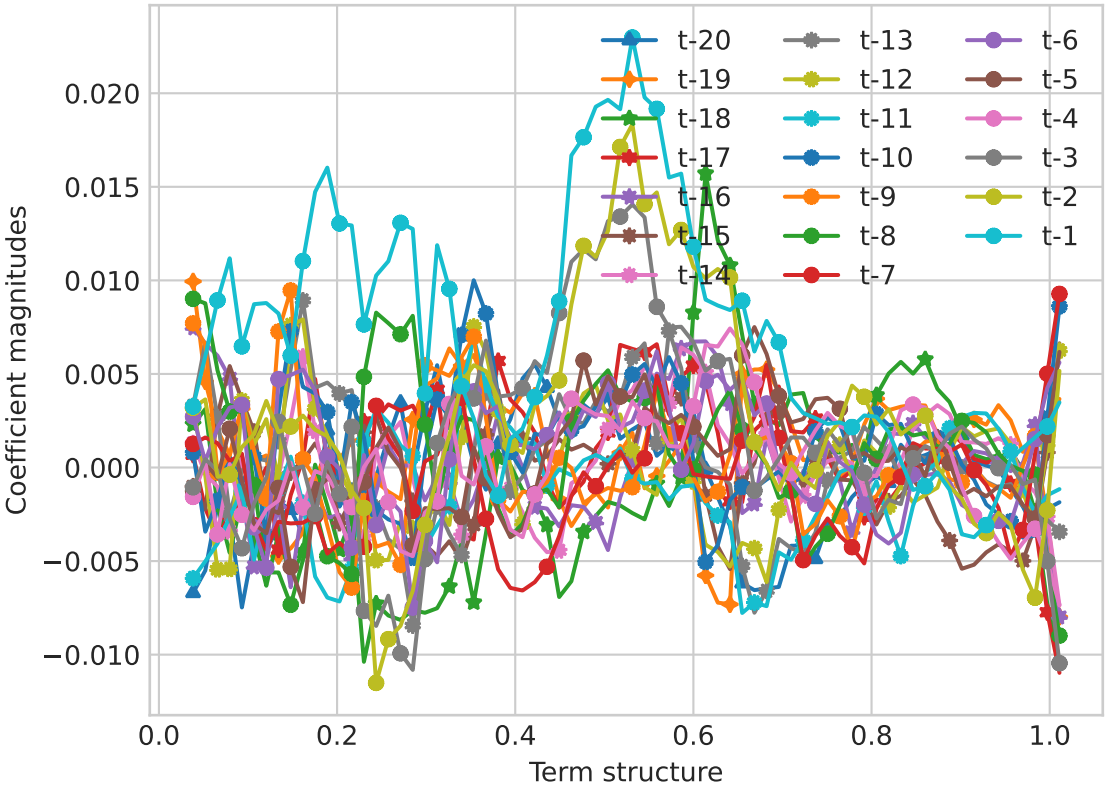
t-20
t-19
t-18
t-17
t-16
t-15
t-14
t-13
t-12
t-11
t-10
t-9
t-8
t-7
t-6
t-5
t-4
t-3
t-2
t-1
0.020
0.015
0.010
0.005
0.000
−0.005
−0.010
Coefficient magnitudes
0.0
0.2
0.4
0.6
0.8
1.0
Term structure