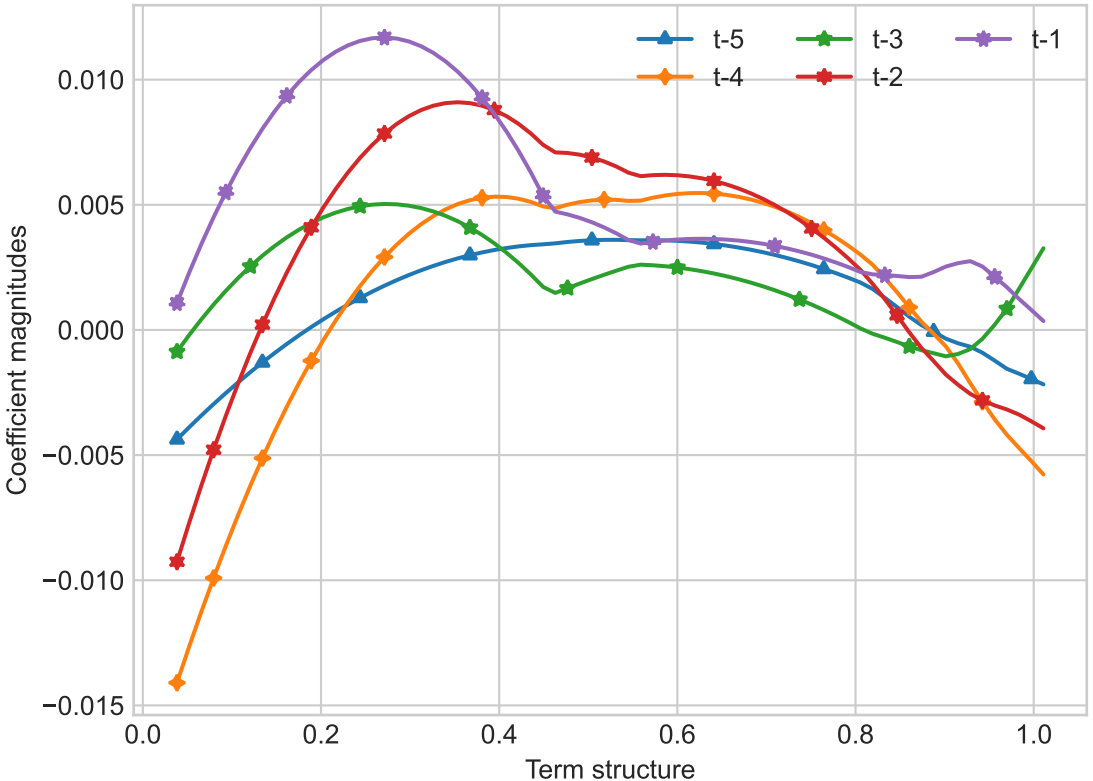
t-5
t-4
t-3
t-2
t-1
0.010
0.005
0.000
−0.005
−0.010
−0.015
0.0
0.2
0.4
0.6
0.8
1.0
Coefficient magnitudes
Term structure