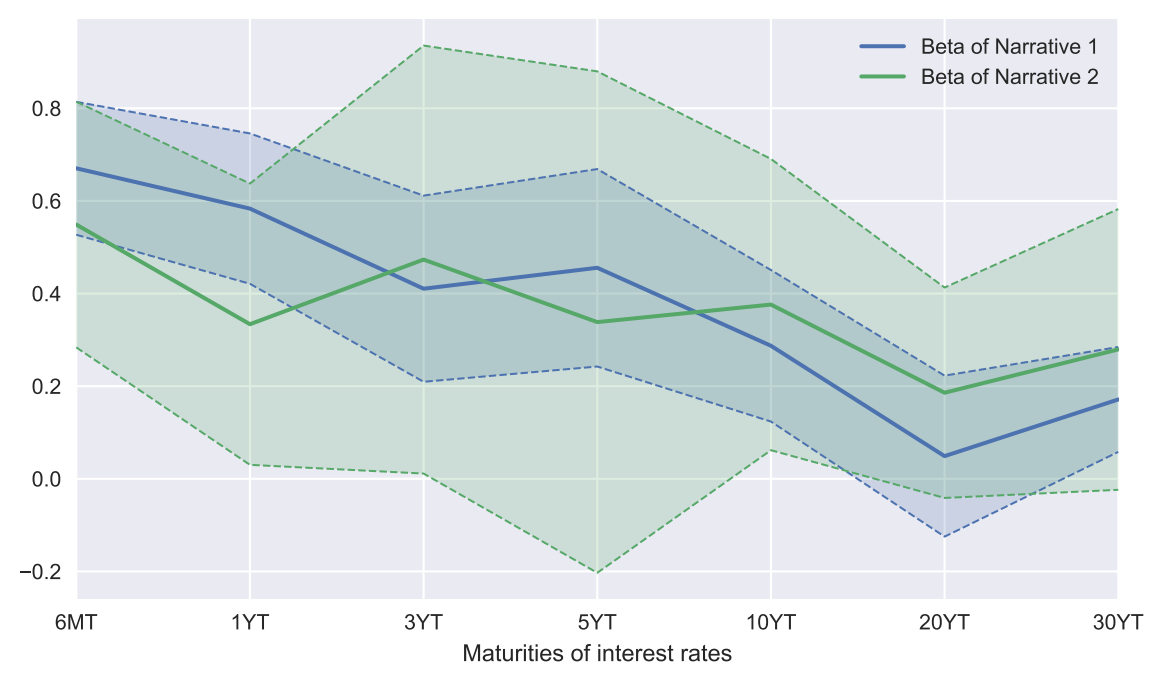
Beta of Narrative 1
Beta of Narrative 2
0.8
0.6
0.4
0.2
0.0
−0.2
6MT
1YT
3YT
5YT
10YT
20YT
30YT
Maturities of interest rates