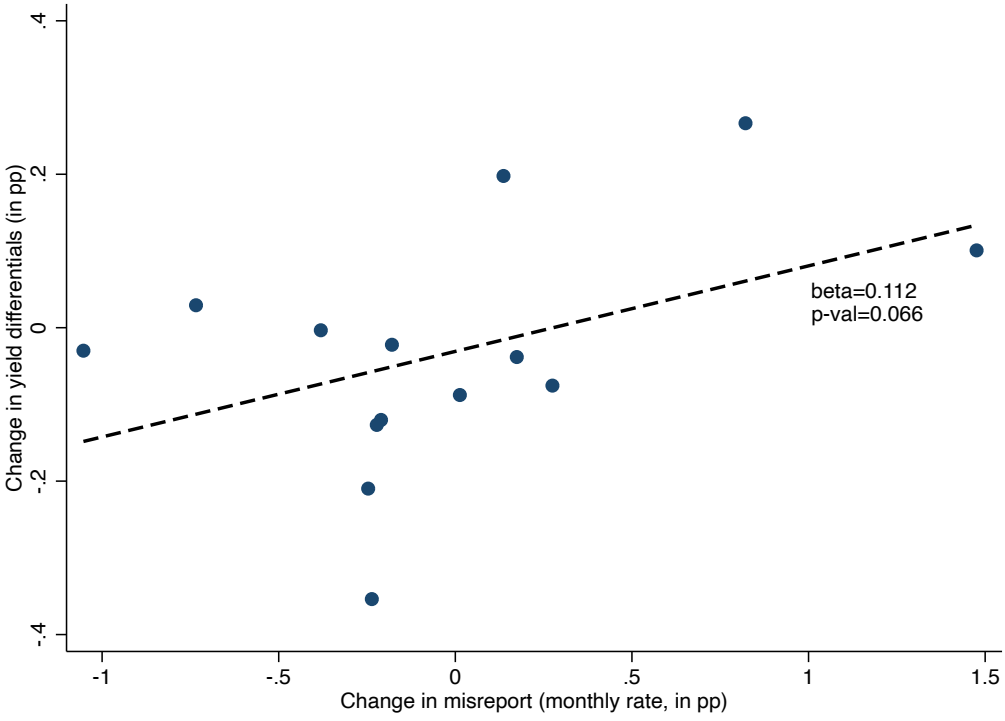
Change in yield differentials (in pp)
.4
.2
0
-.2
-.4
beta=0.112
p-val=0.066
-1
-.5
0
.5
1
1.5
Change in misreport (monthly rate, in pp)