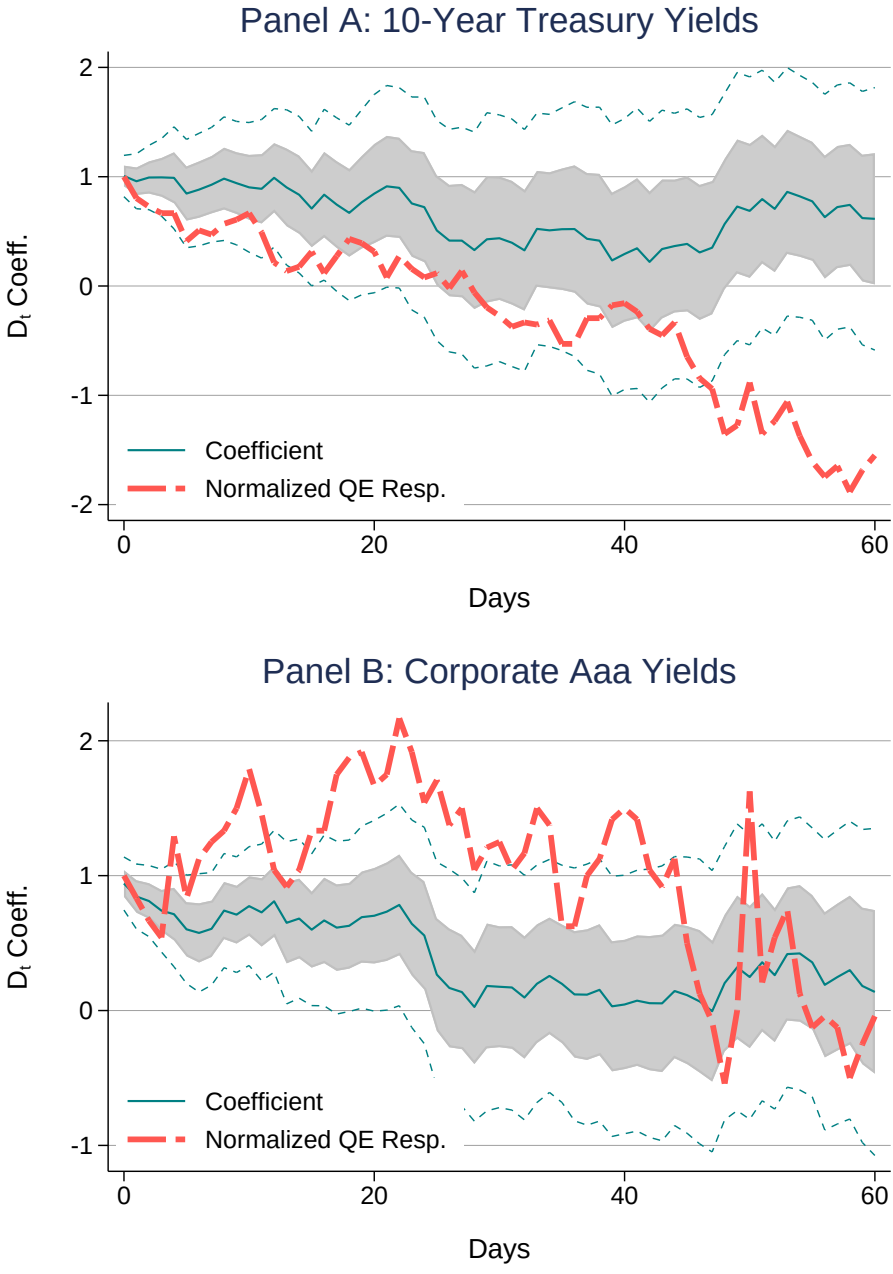
Panel A: 10-Year Treasury Yields
D_t Coeff.
2
1
0
-1
-2
0
20
40
60
Days
Coefficient
Normalized QE Resp.
Panel B: Corporate Aaa Yields
D_t Coeff.
2
1
0
-1
0
20
40
60
Days
Coefficient
Normalized QE Resp.