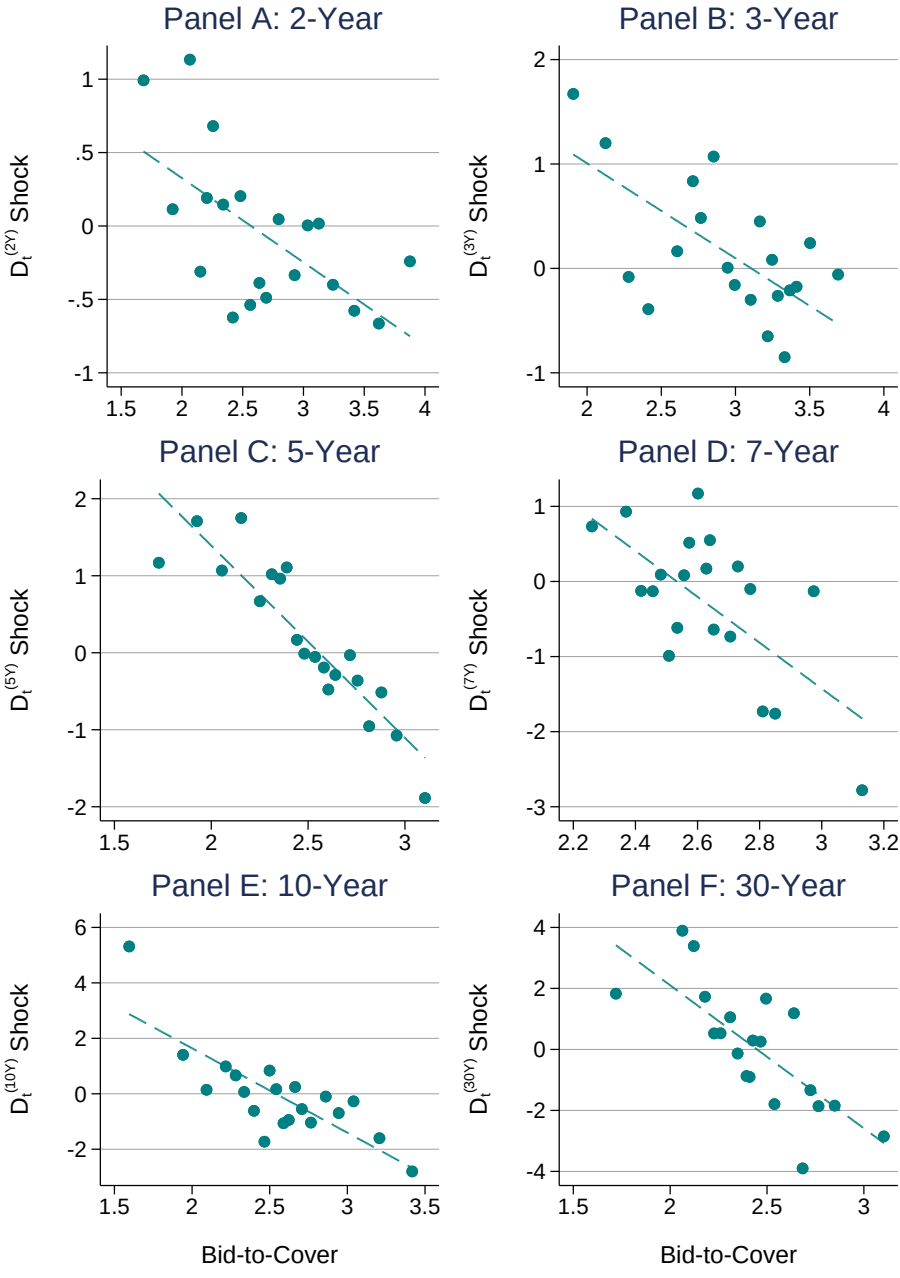
Panel A: 2-Year
Panel B: 3-Year
Panel C: 5-Year
Panel D: 7-Year
Panel E: 10-Year
Panel F: 30-Year
$D_t^{(2Y)}$ Shock
$D_t^{(3Y)}$ Shock
$D_t^{(5Y)}$ Shock
$D_t^{(7Y)}$ Shock
$D_t^{(10Y)}$ Shock
$D_t^{(30Y)}$ Shock
Bid-to-Cover
Bid-to-Cover