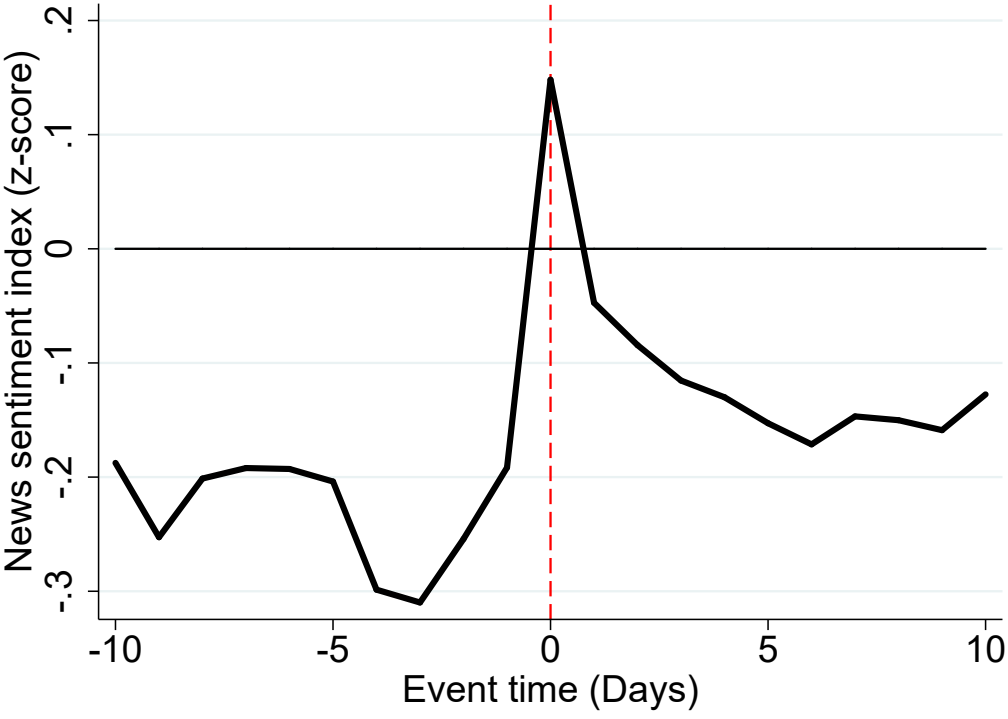
News sentiment index (z-score)
-.3
-.2
-.1
0
.1
.2
-10
-5
0
5
10
Event time (Days)