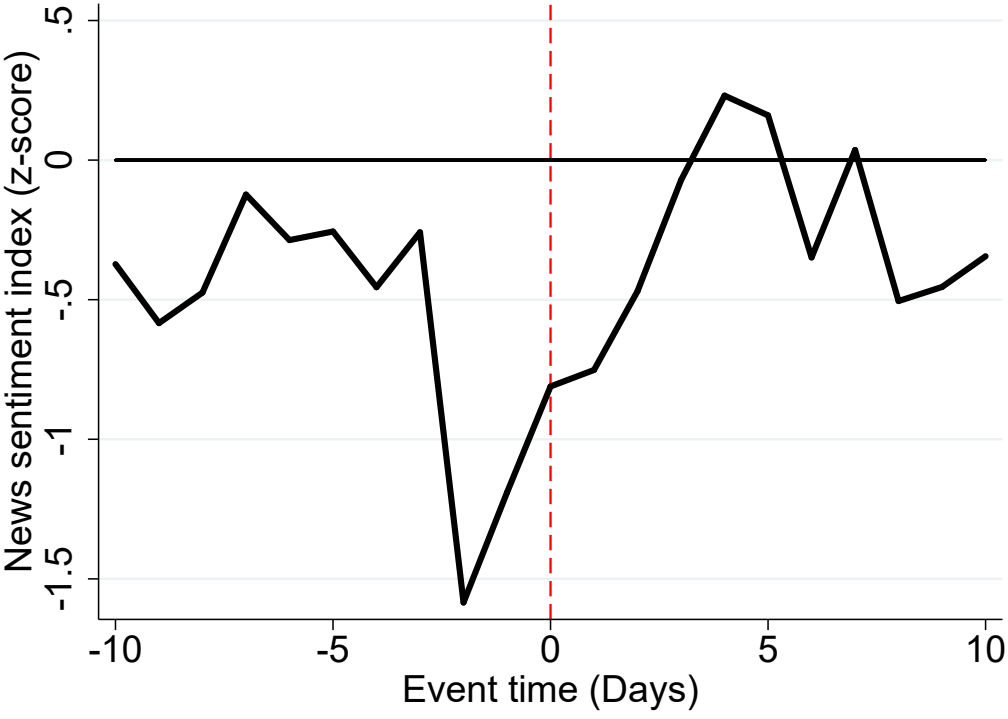
News sentiment index (z-score)
.5
0
-.5
-1
-1.5
-10
-5
0
5
10
Event time (Days)