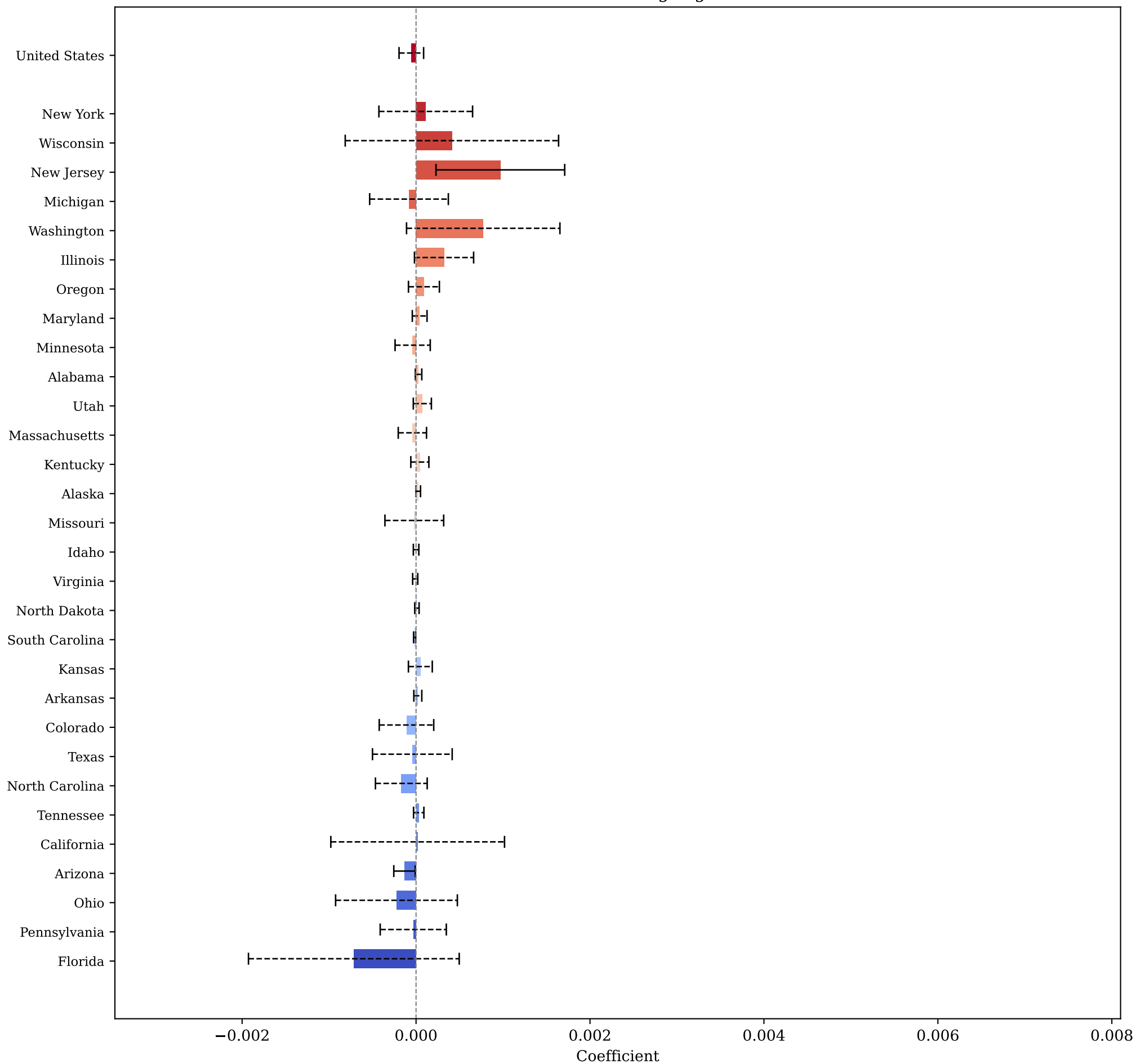Results of 1 month lag regression

Note: Solid error bars represent significance at 10.00% confidence level; dashed error bars denote results that are not statistically significant.

Regression includes quarterly dummies.