

## **Disclosure statement**

News Shocks and the Slope of the Term Structure of Interest

Rates: Comment

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March 4, 2017

During the period that this paper was written, I was funded by a scholarship from CAPES – Brazil. No request for prior review is associated with this scholarship. I have no potential conflicts of interest. I also declare that I have no relevant material financial interests that relate to the research described in this paper.

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