

Disclosure Statement

This statement accompanies the paper titled “Macroeconomic Uncertainty Indices Based on Nowcast and Forecast Error Distributions” by Barbara Rossi and Tatevik Sekhposyan submitted to the *American Economic Review: Papers and Proceedings*.

I declare that I have no relevant or material financial interests that relate to the research described in this paper.

Tatevik Sekhposyan

A handwritten signature in black ink, appearing to read 'T. Sekhposyan', with a horizontal line drawn above and below the signature.

January 10, 2015