

**Disclosure Statements**

I, Tobias Adrian, declare that I have no relevant or material financial interests that relate to the research described in the paper “The Term Structure of Growth at Risk”.

I, Federico Grinberg, declare that I have no relevant or material financial interests that relate to the research described in the paper “The Term Structure of Growth at Risk”.

I, Nellie Liang, declare that I have no relevant or material financial interests that relate to the research described in the paper “The Term Structure of Growth at Risk”.

I, Sheheryar Malik, declare that I have no relevant or material financial interests that relate to the research described in the paper “The Term Structure of Growth at Risk”.

I, Jie Yu, declare that I have no relevant or material financial interests that relate to the research described in the paper “The Term Structure of Growth at Risk”.