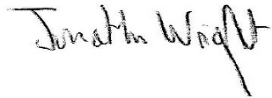


Disclosure Statement on “Missing Events in Event Studies: Identifying the Effects of Partially-Measured News Surprises.”

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

A handwritten signature in black ink, reading "Jonathan Wright". The signature is written in a cursive style with a large, stylized 'J' and 'W'.

May 16, 2020

Jonathan Wright
Johns Hopkins University