

Disclosure Statement

To whom it may concern,

I declare that I have no relevant or material financial interests that relate to the research described in the paper “Mortgage Prepayment and Path-Dependent Effects of Monetary Policy”.

The proprietary data used in this research was acquired with financial support from the Fama-Miller Center and the Institute for Global Markets at the University of Chicago Booth School of Business and from the Guthrie Center for Real Estate at the Kellogg School of Management.

Sincerely,

David Berger
3/4/2021