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Do fiscal spending news shocks generate financial spillovers?

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Highlights of the paper "Do Fiscal Spending News Shocks Generate Financial Spillovers?" by Kian Ong (University of Nottingham)

- We identify US fiscal spending news shocks with Survey of Professional Forecasters data.
- Such shocks exert significant effects on Canadian real and nominal interest rates.
- The US news shocks explain 10% of the Canadian 10-yr real rate at a 2-year horizon.

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