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	Sommario/riassunto	This paper is the first that completely studies dynamical and cross-sectional structures of bonds, typically used as risk-free assets in mathematical finance, on the independence of the common factors with the empirical copula. During the last decade, financial models based empirically on common factors have acquired increasing popularity in risk management and asset pricing. Much has been published on the subject, but the technical nature of most papers makes them difficult for non-specialis...