

The logo for ARGEDION, featuring the word "ARGEDION" in white, uppercase, serif font, centered within a solid blue rectangular background.

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2 February 2026 (data as of 31 January 2026)

Monthly Report – January 2026

This report examines the recent evolution of term premia and expected short rates across the Eurozone, the United States (US), the United Kingdom (UK), Japan, Australia, China, Canada, and Switzerland. It also presents (i) estimates of the degree of connectedness of term premia and expected short rates across the eight countries; (ii) the evolution of the TERMpriX Global index since January 2025; and (iii) country-specific distributions of one-month-ahead expected values of term premia derived from Monte Carlo simulations.