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1 March 2026 (data as of 28 February 2026)

Monthly Report Global – February 2026

This report examines the recent evolution of term premia and expected short rates across the Euro Area, the United States, the United Kingdom, Japan, Australia, China, Canada, and Switzerland. It also presents: (i) estimates of the degree of connectedness of term premia across the eight countries; (ii) the evolution of the TERMpriX Global Index over the past year; and (iii) country-specific distributions of one-month-ahead expected term premia derived from Monte Carlo simulations.