

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

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1 March 2026 (data as of 28 February 2026)

Monthly Report Eurozone – February 2026

This report analyses recent developments in term premia and expected short rates for eleven Eurozone countries and for the Euro Area as a whole. It also provides: (i) estimates of the degree of connectedness of term premia and expected short rates across the eleven countries; (ii) the evolution of the TERMpriX Eurozone Index over the past year; and (iii) country-specific distributions of one-month-ahead expected term premia based on Monte Carlo simulations.