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2 February 2026 (data as of 31 January 2026)

## **Monthly Report Eurozone – January 2026**

This report analyses recent developments in term premia and expected short rates for eleven Eurozone countries and for the Eurozone 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 since January 2025; and (iii) the calculation, for each country, of the distribution of one-month ahead expected values of term premia based on Monte Carlo simulations.