

Tradeweb Government Bond Report - January 2016

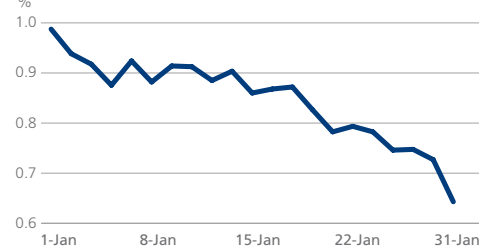
EUROPE

	Ten-Year Benchmark Government Bond Data								
	Month-end yield (%)	Change on previous month (bps)	Spread vs German Bund (bps)	Yield low - current month (%)	Yield high - current month (%)	36-month yield low (%)	36-month yield low date	36-month yield high (%)	36-month yield high date
Austria	0.57	-32.55	31.00	0.57	0.90	0.19	20/04/15	2.47	10/09/13
Belgium	0.61	-35.95	34.55	0.61	0.97	0.34	15/04/15	2.91	10/09/13
Denmark	0.60	-32.15	33.55	0.60	0.92	0.06	12/02/15	2.23	10/09/13
Finland	0.58	-33.65	31.95	0.58	0.92	0.19	20/04/15	2.31	10/09/13
France	0.64	-34.45	37.95	0.64	0.99	0.35	15/04/15	2.63	10/09/13
Germany	0.26	-36.70		0.26	0.63	0.07	20/04/15	2.04	05/09/13
Greece	9.50	142.80	923.70	8.07	9.92	5.51	05/09/14	18.74	08/07/15
Ireland	0.96	-18.90	69.60	0.96	1.15	0.65	15/04/15	4.24	25/06/13
Italy	1.42	-17.35	115.45	1.42	1.65	1.13	11/03/15	4.88	26/02/13
Netherlands	0.44	-35.40	17.75	0.44	0.80	0.15	20/04/15	2.50	26/12/13
Portugal	2.67	15.40	240.60	2.51	2.91	1.54	16/03/15	7.41	12/07/13
Spain	1.51	-25.15	125.10	1.51	1.82	1.08	11/03/15	5.42	04/02/13
Sweden	0.61	-38.10	34.45	0.61	0.99	0.23	17/04/15	2.73	05/09/13
United Kingdom	1.57	-38.90	130.60	1.57	1.96	1.34	30/01/15	3.07	27/12/13

Germany Ten-Year Mid Yield



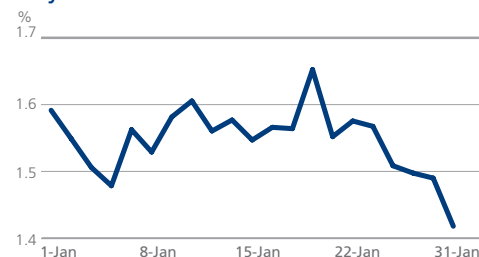
France Ten-Year Mid Yield



Spain Ten-Year Mid Yield



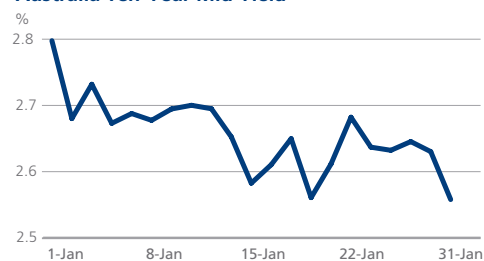
Italy Ten-Year Mid Yield



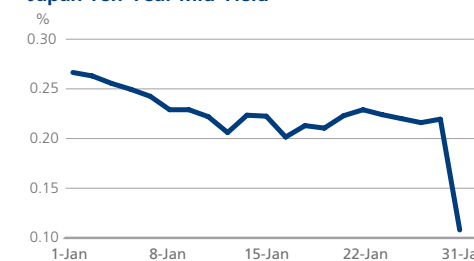
ASIA PACIFIC

	Ten-Year Benchmark Government Bond Data								
	Month-end yield (%)	Change on previous month (bps)	Spread vs German Bund (bps)	Yield low - current month (%)	Yield high - current month (%)	36-month yield low (%)	36-month yield low date	36-month yield high (%)	36-month yield high date
Australia	2.56	-23.99	229.44	2.56	2.80	2.27	14/04/15	4.32	09/01/14
Japan	0.11	-15.85	-15.55	0.11	0.27	0.11	29/01/16	0.93	29/05/13

Australia Ten-Year Mid Yield



Japan Ten-Year Mid Yield



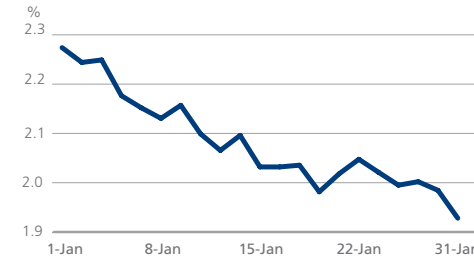
AMERICAS

	Ten-Year Benchmark Government Bond Data								
	Month-end yield (%)	Change on previous month (bps)	Spread vs German Bund (bps)	Yield low - current month (%)	Yield high - current month (%)	36-month yield low (%)	36-month yield low date	36-month yield high (%)	36-month yield high date
Canada	1.22	-18.75	95.80	1.15	1.41	1.15	15/01/16	2.81	10/09/13
United States	1.93	-34.60	166.45	1.93	2.27	1.63	02/05/13	3.01	01/01/14

Canada Ten-Year Mid Yield



US Ten-Year Mid Yield



ABOUT DATA SHEET

DataSheet is a monthly report that aggregates ten-year benchmark government bond data. All yields cited are mid-yields. Source: Tradeweb, 1 February 2016

FIND OUT MORE

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