

Tradeweb Government Bond Report - July 2015

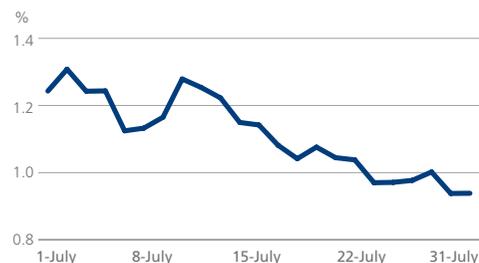
EUROPE

	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	0.91	-23.60	29.30	0.91	1.27	0.19	20/04/15	2.47	10/09/13
Belgium	0.95	-26.30	33.40	0.95	1.33	0.34	15/04/15	3.02	02/07/12
Denmark	0.80	-18.35	18.75	0.80	1.12	0.06	12/02/15	2.23	10/09/13
Finland	0.79	-21.00	18.20	0.78	1.11	0.19	20/04/15	2.31	10/09/13
France	0.94	-24.80	32.65	0.94	1.31	0.35	15/04/15	2.63	10/09/13
Germany	0.61	-15.95		0.61	0.89	0.07	20/04/15	2.04	05/09/13
Greece	11.85	-315.55	1123.50	10.94	18.74	5.51	05/09/14	27.33	24/07/12
Ireland	1.19	-43.40	58.20	1.19	1.68	0.65	15/04/15	6.24	02/07/12
Italy	1.77	-53.00	115.55	1.77	2.36	1.13	11/03/15	6.54	24/07/12
Netherlands	0.82	-21.60	21.15	0.82	1.16	0.15	20/04/15	2.50	26/12/13
Portugal	2.38	-57.10	176.50	2.38	3.14	1.54	16/03/15	10.99	25/07/12
Spain	1.83	-42.70	122.20	1.83	2.35	1.08	11/03/15	7.56	24/07/12
Sweden	0.74	-23.65	12.70	0.70	1.03	0.23	17/04/15	2.73	05/09/13
United Kingdom	1.88	-15.30	127.00	1.82	2.14	1.34	30/01/15	3.07	27/12/13

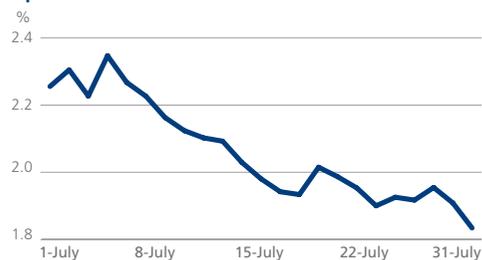
Germany Ten-Year Mid Yield



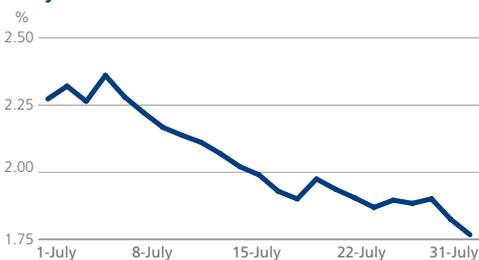
France Ten-Year Mid Yield



Spain Ten-Year Mid Yield



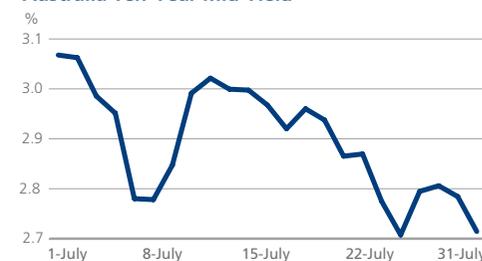
Italy Ten-Year Mid Yield



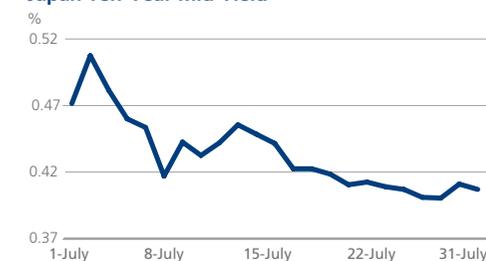
ASIA PACIFIC

	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	2.71	-30.39	210.25	2.71	3.07	2.27	14/04/15	4.32	09/01/14
Japan	0.41	-4.55	-20.50	0.40	0.51	0.20	19/01/15	0.93	29/05/13

Australia Ten-Year Mid Yield



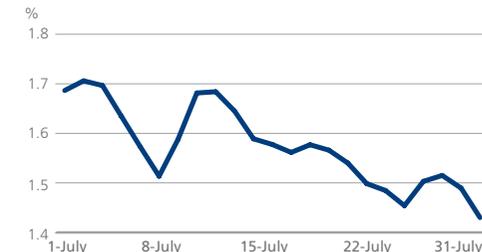
Japan Ten-Year Mid Yield



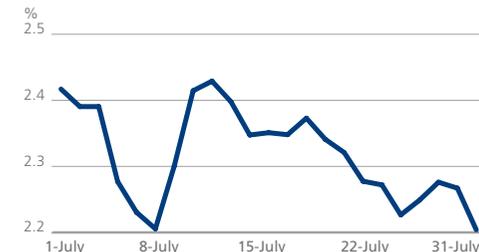
AMERICAS

	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	1.43	-25.65	81.80	1.43	1.71	1.24	02/02/15	2.81	10/09/13
United States	2.20	-12.80	159.20	2.20	2.43	1.48	02/08/12	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 August 2015

FIND OUT MORE

Louise Collins

louise.collins@tradeweb.com
+44 (0)20 7776.0943

Angeliki Kallipoliti

angeliki.kallipoliti@tradeweb.com
+44 (0)20 7776.0958