



# Tradeweb Government Bond Report - June 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	0.04	-28.95	17.20	0.04	0.32	0.04	30/06/16	2.47	10/09/13	
Belgium	0.23	-28.95	36.35	0.23	0.51	0.23	30/06/16	2.91	10/09/13	
Denmark	0.06	-32.85	19.75	0.06	0.37	0.06	12/02/15	2.23	10/09/13	
Finland	0.15	-27.15	28.05	0.15	0.41	0.15	30/06/16	2.31	10/09/13	
France	0.19	-29.65	32.55	0.19	0.48	0.19	30/06/16	2.63	10/09/13	
Germany	-0.13	-28.40		-0.13	0.14	-0.13	30/06/16	2.04	05/09/13	
Greece	8.38	107.95	851.10	7.34	8.77	5.51	05/09/14	18.74	08/07/15	
Ireland	0.52	-24.75	65.10	0.52	0.93	0.52	30/06/16	4.15	30/08/13	
Italy	1.25	-11.40	138.65	1.25	1.48	1.13	11/03/15	4.56	30/09/13	
Netherlands	0.09	-27.40	21.95	0.09	0.35	0.09	30/06/16	2.50	26/12/13	
Portugal	3.06	0.45	319.80	3.06	3.42	1.54	16/03/15	7.41	12/07/13	
Spain	1.22	-26.10	135.45	1.22	1.63	1.08	11/03/15	4.80	11/07/13	
Sweden	0.25	-50.25	38.35	0.25	0.74	0.23	17/04/15	2.73	05/09/13	
United Kingdom	0.91	-53.60	104.05	0.91	1.38	0.91	30/06/16	3.07	27/12/13	

0.38

0.28

0.18

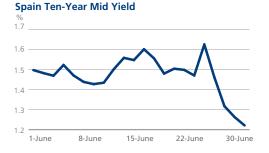
1-June

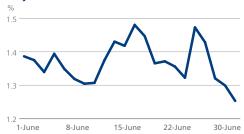
# Germany Ten-Year Mid Yield % 0.15



# Italy Ten-Year Mid Yield

France Ten-Year Mid Yield



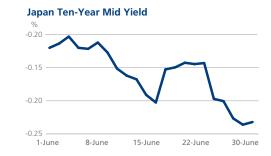


15-June

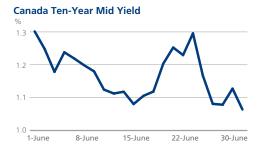
22-June

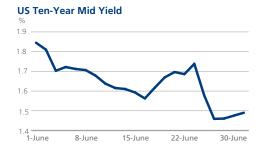
### **ASIA** Ten-Year Benchmark Government Bond Data **PACIFIC** 1.99 -30.07 212.13 1.99 2.29 1.99 30/06/16 4.32 09/01/14 Australia -0.23 -11.25 -9.85 -0.24 -0.10 -0.24 29/06/16 02/07/13 Japan

# Australia Ten-Year Mid Yield % 2.3 2.2 2.1 2.0 1.9 1-June 8-June 15-June 22-June 30-June



<b>AMERICAS</b>	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 (%)	yield low	36-month yield low date	36-month yield high (%)	36-month yield high date	
Canada	1.06	-25.50	119.75	1.06	1.30	1.00	10/02/16	2.81	10/09/13	
United States	1.49	-34.30	162.35	1.46	1.85	1.46	27/06/16	3.01	01/01/14	





## **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 July 2016

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