

Tradeweb Government Bond Report - March 2015

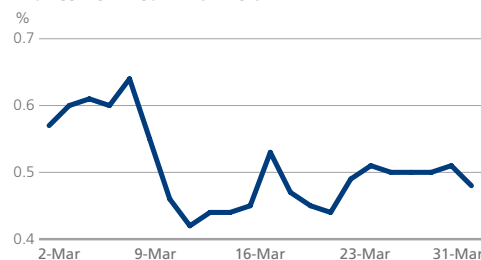
EUROPE

	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	0.32	-7.40	13.65	0.28	0.47	0.28	11/03/15	2.85	23/04/12
Belgium	0.45	-11.15	26.30	0.41	0.64	0.41	20/03/15	3.60	23/04/12
Denmark	0.27	-0.75	8.45	0.24	0.40	0.06	12/02/15	2.23	10/09/13
Finland	0.26	-8.35	7.20	0.21	0.41	0.21	11/03/15	2.31	10/09/13
France	0.48	-5.85	29.25	0.42	0.64	0.42	11/03/15	3.09	23/04/12
Germany	0.18	-14.25		0.18	0.40	0.18	31/03/15	2.04	05/09/13
Greece	11.45	186.55	1126.20	9.29	11.89	5.51	05/09/14	29.69	01/06/12
Ireland	0.75	-11.70	56.25	0.70	0.91	0.70	11/03/15	7.30	21/05/12
Italy	1.25	-9.05	106.10	1.13	1.40	1.13	11/03/15	6.54	24/07/12
Netherlands	0.26	-10.55	8.05	0.25	0.45	0.25	11/03/15	2.50	26/12/13
Portugal	1.68	-13.80	149.60	1.54	1.90	1.54	16/03/15	12.48	16/04/12
Spain	1.21	-5.80	102.35	1.08	1.32	1.08	11/03/15	7.56	24/07/12
Sweden	0.42	-28.10	23.10	0.38	0.84	0.38	25/03/15	2.73	05/09/13
United Kingdom	1.56	-22.90	138.00	1.48	1.96	1.34	30/01/15	3.07	27/12/13

Germany Ten-Year Mid Yield



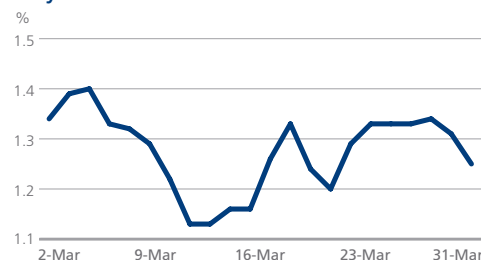
France Ten-Year Mid Yield



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	2.32	-17.57	213.54	2.32	2.75	2.32	31/03/15	4.32	09/01/14
Japan	0.39	5.85	21.05	0.31	0.47	0.20	19/01/15	1.03	03/04/12

Australia Ten-Year Mid Yield



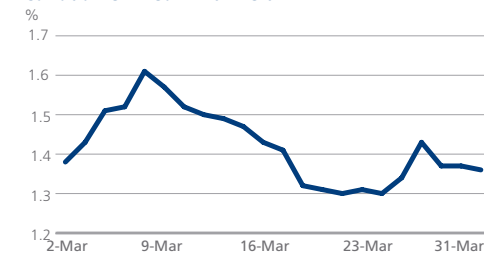
Japan Ten-Year Mid Yield



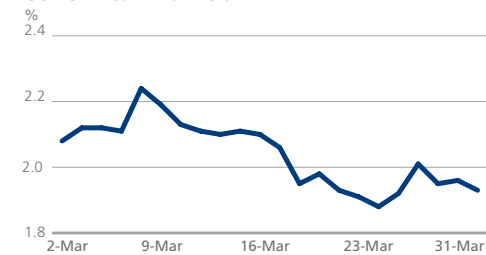
AMERICAS

	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	1.36	5.80	117.35	1.30	1.61	1.24	02/02/15	2.81	10/09/13
United States	1.93	-6.90	174.80	1.88	2.24	1.40	24/07/12	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 April 2015

FIND OUT MORE

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