

Tradeweb Government Bond Report - October 2014

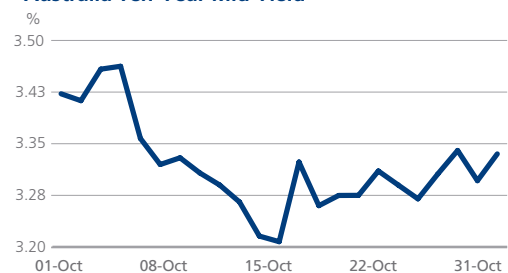
EUROPE

	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	1.04	-11.30	18.85	0.99	1.12	0.99	15/10/14	3.82	25/11/11
Belgium	1.12	-10.10	26.90	1.06	1.25	1.06	15/10/14	5.82	25/11/11
Denmark	1.10	-10.90	24.90	1.02	1.20	0.94	20/07/12	2.25	31/10/11
Finland	0.96	-9.40	11.35	0.92	1.05	0.92	15/10/14	2.98	25/11/11
France	1.19	-9.70	34.20	1.14	1.31	1.14	15/10/14	3.71	24/11/11
Germany	0.85	-10.00		0.77	0.93	0.77	15/10/14	2.28	29/11/11
Greece	7.96	137.50	711.35	6.29	8.79	5.51	05/09/14	37.46	07/03/12
Ireland	1.70	5.45	85.40	1.61	1.84	1.61	08/09/14	9.51	25/11/11
Italy	2.37	1.90	152.75	2.29	2.57	2.26	05/09/14	7.25	25/11/11
Netherlands	0.98	-10.30	13.75	0.92	1.07	0.92	15/10/14	2.74	25/11/11
Portugal	3.21	6.55	236.60	2.94	3.47	2.94	09/10/14	16.38	30/01/12
Spain	2.10	-5.60	125.15	2.05	2.25	2.05	05/09/14	7.56	24/07/12
Sweden	1.18	-30.75	33.10	1.13	1.48	1.12	05/06/12	2.73	05/09/13
UK	2.25	-17.60	140.45	1.98	2.39	1.44	02/08/12	3.07	27/12/13

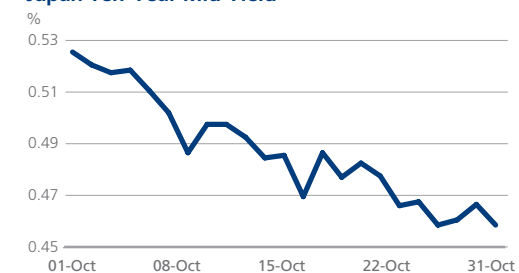
ASIA PACIFIC

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Australia	3.34	-15.37	248.87	3.21	3.46	2.72	23/07/12	4.48	31/10/11
Japan	0.46	-6.30	-38.80	0.46	0.53	0.45	04/04/13	1.07	30/11/11

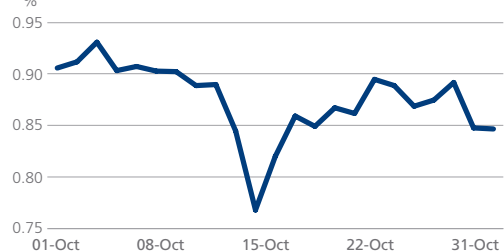
Australia Ten-Year Mid Yield



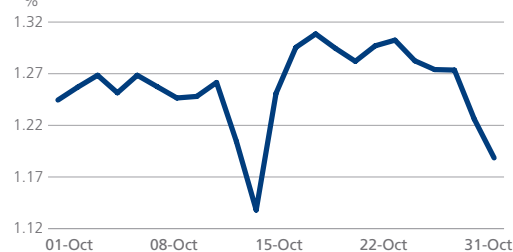
Japan Ten-Year Mid Yield



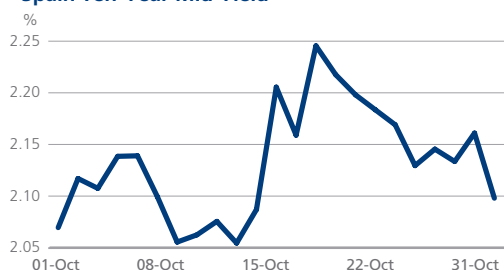
Germany Ten-Year Mid Yield



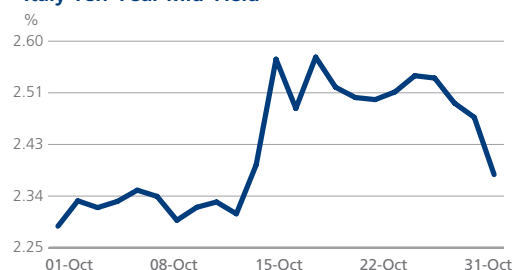
France Ten-Year Mid Yield



Spain Ten-Year Mid Yield



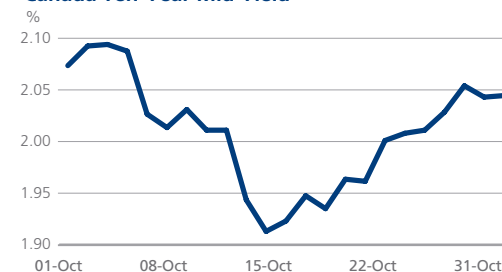
Italy Ten-Year Mid Yield



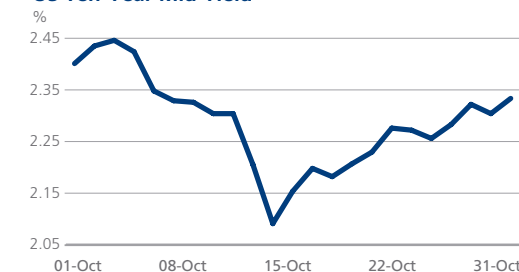
AMERICAS

	Ten-Year Benchmark Government Bond Data								
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Canada	2.04	-10.40	119.80	1.91	2.09	1.57	24/07/12	2.81	10/09/13
United States	2.33	-17.35	148.70	2.09	2.45	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 November 2014

FIND OUT MORE

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