

Tradeweb Government Bond Report - July 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	1.41	-15.15	23.55	1.36	1.59	1.36	29/07/14	3.82	25/11/11
Belgium	1.55	-14.40	38.10	1.50	1.73	1.50	29/07/14	5.82	25/11/11
Denmark	1.53	24.20	36.00	1.29	1.59	0.94	20/07/12	2.70	01/08/11
Finland	1.30	-14.30	12.80	1.25	1.46	1.25	29/07/14	2.98	25/11/11
France	1.55	-4.65	37.45	1.40	1.63	1.40	29/07/14	3.71	24/11/11
Germany	1.17	-7.80		1.12	1.29	1.12	29/07/14	2.47	01/08/11
Greece	5.98	8.00	480.95	5.78	6.22	5.53	10/06/14	37.46	07/03/12
Ireland	2.21	-13.80	104.10	2.16	2.40	2.16	29/07/14	10.63	01/08/11
Italy	2.69	-4.55	151.80	2.65	2.93	2.65	29/07/14	7.25	25/11/11
Netherlands	1.35	-12.95	18.30	1.31	1.51	1.31	29/07/14	2.88	01/08/11
Portugal	3.60	-3.45	243.25	3.56	3.97	3.31	11/06/14	16.38	30/01/12
Spain	2.50	-16.35	132.75	2.47	2.81	2.47	29/07/14	7.56	24/07/12
Sweden	1.70	-0.15	53.25	1.63	1.78	1.12	05/06/12	2.73	05/09/13
UK	2.62	-5.20	144.65	2.54	2.76	1.44	02/08/12	3.07	27/12/13

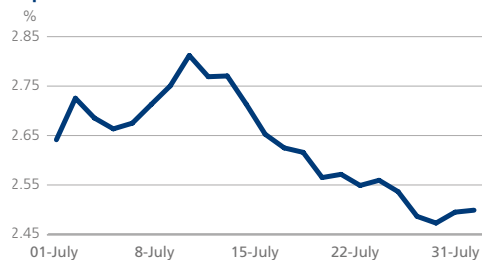
Germany Ten-Year Mid Yield



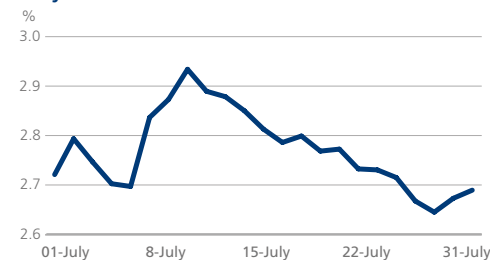
France Ten-Year Mid Yield



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	3.51	-3.53	234.08	3.38	3.59	2.72	23/07/12	4.56	28/10/11
Japan	0.53	-3.15	-64.00	0.52	0.56	0.45	04/04/13	1.07	01/08/11

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	2.16	-7.75	98.80	2.09	2.33	1.57	24/07/12	2.81	10/09/13
United States	2.56	4.20	138.55	2.46	2.65	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 August 2014

FIND OUT MORE

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