

Tradeweb Government Bond Report - March 2016

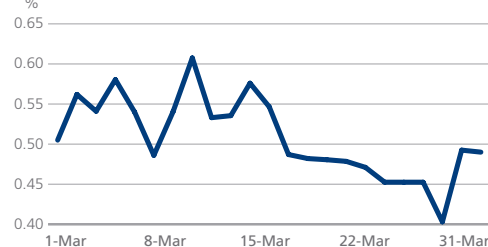
EUROPE

	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	0.36	-2.50	20.00	0.35	0.55	0.19	20/04/15	2.47	10/09/13
Belgium	0.52	7.50	35.80	0.46	0.59	0.34	15/04/15	2.91	10/09/13
Denmark	0.42	-1.40	25.80	0.39	0.63	0.06	12/02/15	2.23	10/09/13
Finland	0.35	-5.55	19.60	0.35	0.54	0.19	20/04/15	2.31	10/09/13
France	0.49	2.50	33.25	0.40	0.61	0.35	15/04/15	2.63	10/09/13
Germany	0.16	5.30		0.14	0.31	0.07	20/04/15	2.04	05/09/13
Greece	8.57	-177.85	841.30	8.48	10.20	5.51	05/09/14	18.74	08/07/15
Ireland	0.73	-15.55	56.75	0.73	0.95	0.65	15/04/15	4.24	25/06/13
Italy	1.22	-18.60	105.90	1.22	1.47	1.13	11/03/15	4.86	25/06/13
Netherlands	0.24	-0.95	7.95	0.23	0.41	0.15	20/04/15	2.50	26/12/13
Portugal	2.76	-7.60	260.60	2.67	2.98	1.54	16/03/15	7.41	12/07/13
Spain	1.43	-8.10	127.15	1.37	1.58	1.08	11/03/15	5.04	01/04/13
Sweden	0.79	33.25	63.35	0.47	0.91	0.23	17/04/15	2.73	05/09/13
United Kingdom	1.43	10.40	126.85	1.36	1.58	1.28	11/02/16	3.07	27/12/13

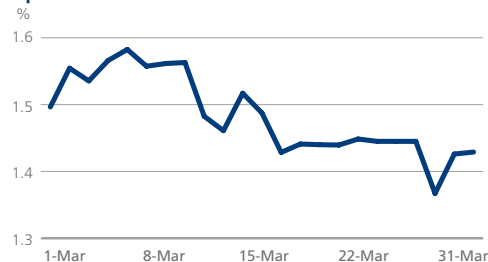
Germany Ten-Year Mid Yield



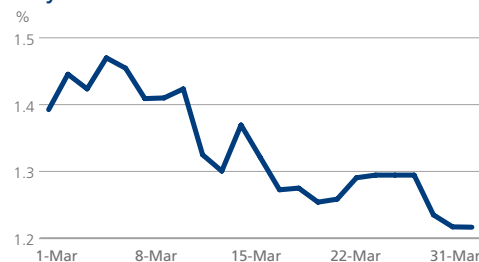
France Ten-Year Mid Yield



Spain Ten-Year Mid Yield



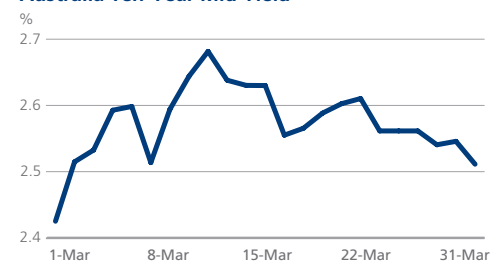
Italy Ten-Year Mid Yield



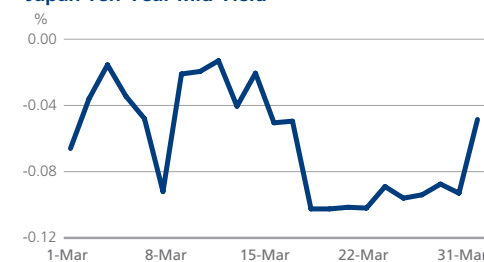
ASIA PACIFIC

	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	2.51	13.61	235.38	2.43	2.68	2.27	14/04/15	4.32	09/01/14
Japan	-0.05	1.55	-20.60	-0.10	-0.01	-0.10	21/03/16	0.93	29/05/13

Australia Ten-Year Mid Yield



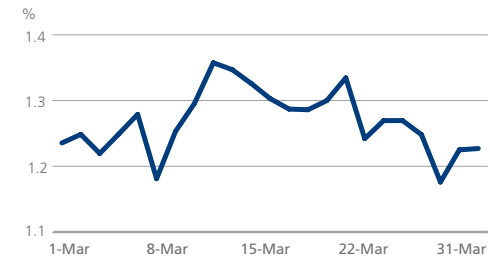
Japan Ten-Year Mid Yield



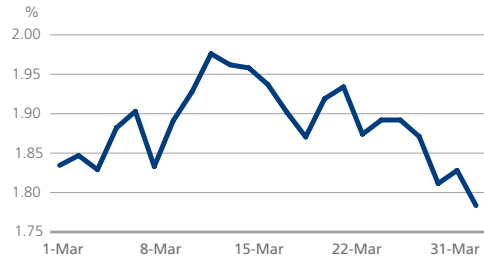
AMERICAS

	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	1.23	3.80	106.95	1.18	1.36	1.00	10/02/16	2.81	10/09/13
United States	1.78	4.45	162.60	1.78	1.98	1.63	02/05/13	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 2016

FIND OUT MORE

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