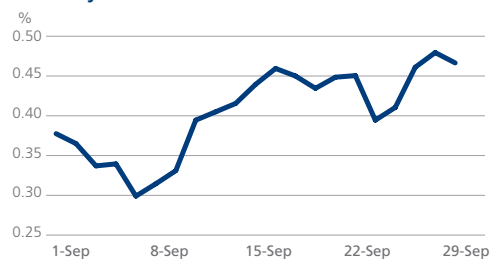


Tradeweb Government Bond Report - September 2017

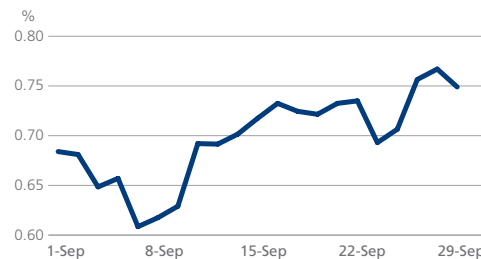
EUROPE

	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	0.62	6.35	15.80	0.50	0.64	0.04	30/06/16	1.27	02/07/15
Belgium	0.73	6.75	26.55	0.62	0.76	0.09	28/09/16	1.34	10/06/15
Denmark	0.55	5.40	8.25	0.44	0.56	-0.06	28/09/16	1.20	30/09/14
Finland	0.62	26.35	15.60	0.29	0.64	-0.02	27/09/16	1.16	10/06/15
France	0.75	8.65	28.25	0.61	0.77	0.09	28/09/16	1.33	10/06/15
Germany	0.47	10.35		0.30	0.48	-0.18	08/07/16	1.00	10/06/15
Greece	5.62	15.00	514.95	5.35	5.69	5.21	20/07/17	18.74	08/07/15
Ireland	0.73	5.55	26.60	0.62	0.76	0.32	28/09/16	1.84	20/10/14
Italy	2.17	12.85	170.35	1.90	2.21	1.05	12/08/16	2.57	20/10/14
Netherlands	0.58	8.50	11.40	0.44	0.59	-0.04	28/09/16	1.21	10/06/15
Portugal	2.37	-44.25	190.60	2.37	2.83	1.54	16/03/15	4.22	06/02/17
Spain	1.61	16.20	114.25	1.36	1.63	0.88	30/09/16	2.37	15/06/15
Sweden	0.68	9.40	21.45	0.51	0.70	0.04	12/08/16	4.84	02/01/17
United Kingdom	1.36	32.85	89.45	0.96	1.38	0.52	12/08/16	2.43	30/09/14

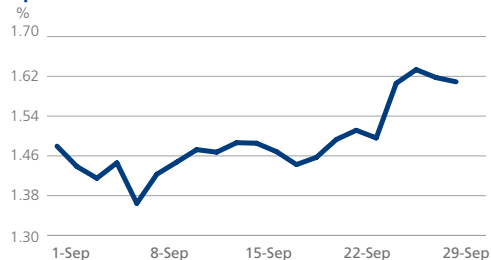
Germany Ten-Year Mid Yield



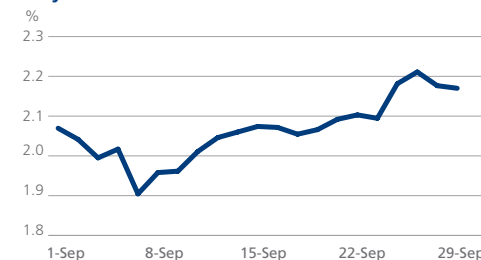
France Ten-Year Mid Yield



Spain Ten-Year Mid Yield



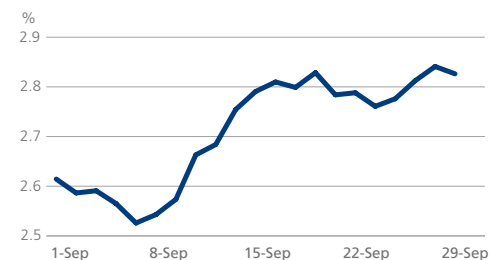
Italy Ten-Year Mid Yield



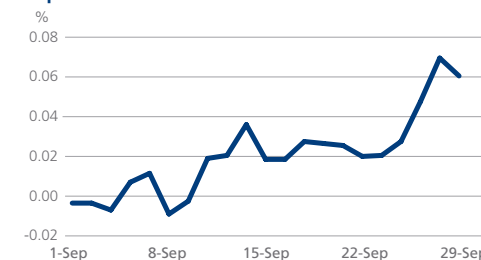
ASIA PACIFIC

	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	2.83	19.70	235.98	2.53	2.84	1.83	30/08/16	3.49	30/09/14
Japan	0.06	5.65	-40.60	-0.01	0.07	-0.30	27/07/16	0.53	11/06/15

Australia Ten-Year Mid Yield



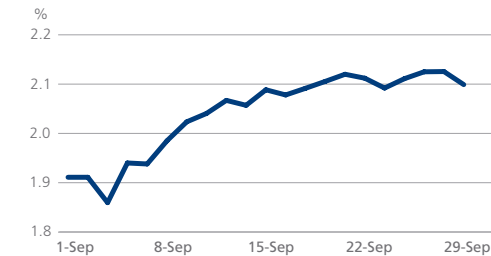
Japan Ten-Year Mid Yield



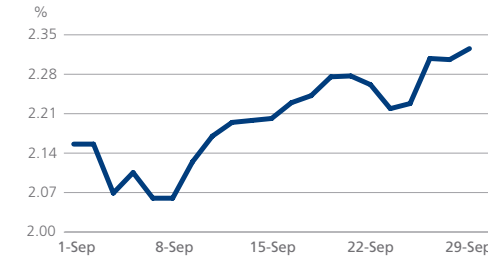
AMERICAS

	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	2.10	25.00	163.25	1.86	2.13	0.95	29/09/16	2.15	30/09/14
United States	2.33	20.45	185.90	2.06	2.33	1.36	08/07/16	2.61	13/03/17

Canada Ten-Year Mid Yield



US Ten-Year Mid Yield



ABOUT DATA POINTS

This monthly report aggregates ten-year benchmark government bond data. All yields cited are mid-yields. Source: Tradeweb, 1 October 2017

FIND OUT MORE

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