

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



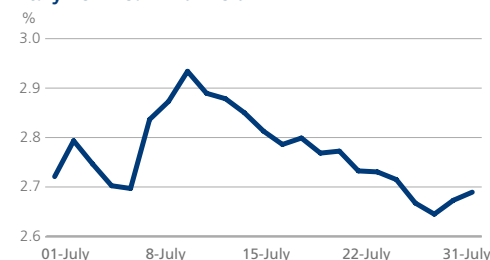
France Ten-Year Mid Yield



Spain Ten-Year Mid Yield



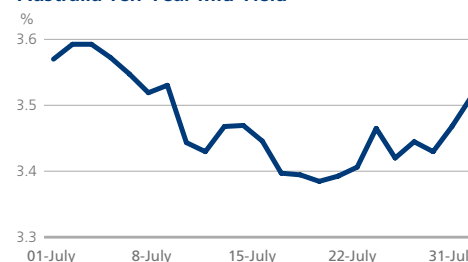
Italy Ten-Year Mid Yield



ASIA PACIFIC

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|-----------|---|--------------------------------|-----------------------------|-------------------------------|--------------------------------|------------------------|-------------------------|-------------------------|--------------------------|
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| 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 | | | | | | | | |
|---------------|---|--------------------------------|-----------------------------|-------------------------------|--------------------------------|------------------------|-------------------------|-------------------------|--------------------------|
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| 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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