

Tradeweb Government Bond Report - May 2014

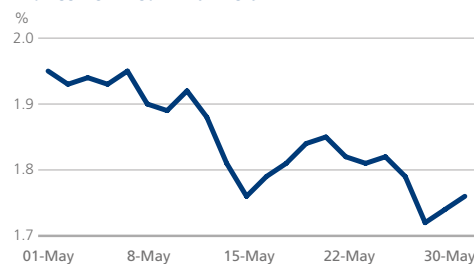
EUROPE

	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	1.54	-15.75	23.65	1.51	1.70	1.43	02/05/13	3.82	25/11/11
Belgium	1.88	-19.10	57.95	1.86	2.08	1.86	28/05/14	5.82	25/11/11
Denmark	1.36	-16.55	5.55	1.36	1.53	0.94	20/07/12	3.26	07/06/11
Finland	1.60	-16.20	29.20	1.57	1.76	1.32	02/05/13	3.37	07/06/11
France	1.76	-19.35	45.40	1.72	1.95	1.66	02/05/13	3.71	24/11/11
Germany	1.31	-16.65		1.29	1.47	1.16	02/05/13	3.09	07/06/11
Greece	6.20	5.65	489.10	6.03	6.77	5.84	09/04/14	37.46	07/03/12
Ireland	2.60	-21.10	129.60	2.60	2.83	2.60	30/05/14	13.84	18/07/11
Italy	2.96	-11.30	165.60	2.92	3.25	2.92	14/05/14	7.25	25/11/11
Netherlands	1.63	-17.10	32.25	1.60	1.80	1.33	02/05/13	3.34	07/06/11
Portugal	3.61	-2.30	230.45	3.45	3.96	3.45	08/05/14	16.38	30/01/12
Spain	2.85	-16.70	154.60	2.81	3.08	2.81	28/05/14	7.56	24/07/12
Sweden	1.80	-16.95	49.05	1.80	1.96	1.12	05/06/12	2.96	07/06/11
UK	2.56	-10.70	125.50	2.52	2.73	1.44	02/08/12	3.39	01/07/11

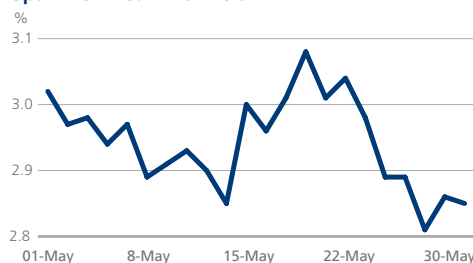
Germany Ten-Year Mid Yield



France Ten-Year Mid Yield



Spain Ten-Year Mid Yield



Italy Ten-Year Mid Yield



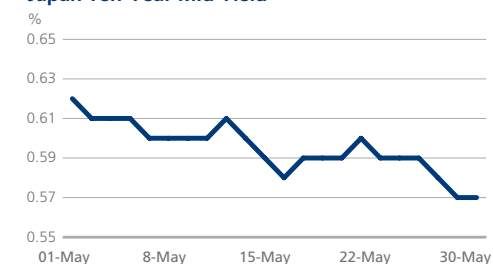
ASIA PACIFIC

	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	3.65	-25.71	234.73	3.61	3.90	2.72	23/07/12	4.56	28/10/11
Japan	0.57	-4.55	-73.35	0.57	0.62	0.45	04/04/13	1.18	06/07/11

Australia Ten-Year Mid Yield



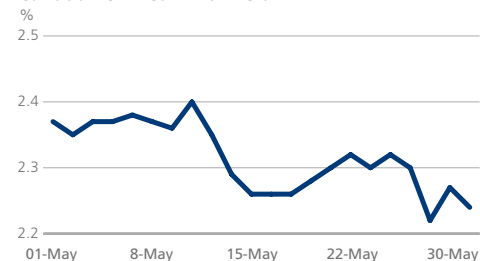
Japan Ten-Year Mid Yield



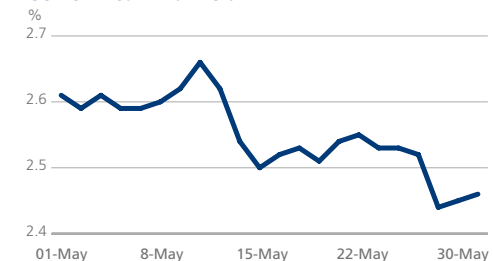
AMERICAS

	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	2.24	-15.95	93.65	2.22	2.40	1.57	24/07/12	3.11	01/07/11
United States	2.46	-19.10	115.10	2.44	2.66	1.40	24/07/12	3.20	04/07/11

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 June 2014

FIND OUT MORE

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