

Correlating yields for US, GB, JPY, GER for 10yr Treasury Bonds, (relative currency):

* Ideas:
  + Take look at the other G7 countries/ other countries around this range of GDP/geopolitical environment

Correlating yields for Bloomberg’s gov bond indices by regions:

LEGATRUU – Global Aggregate

LBUSTRUU – US Aggregate

LAPCTRJU – Asian Pacific Aggregate

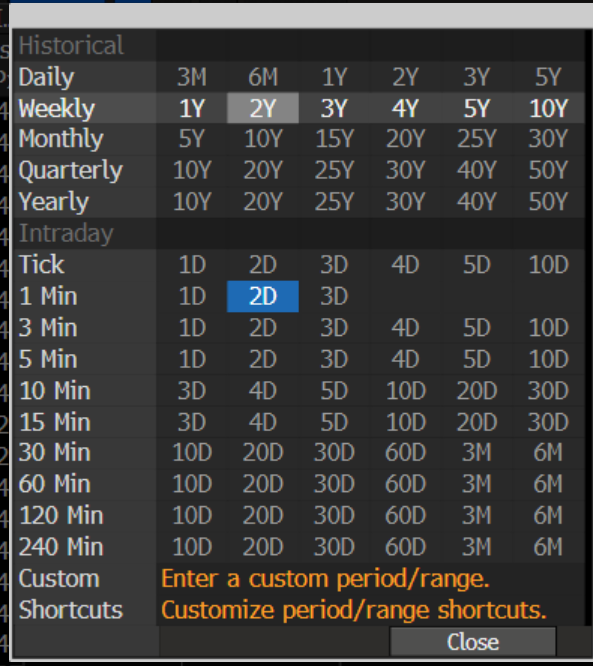
LP06TREU – Pan Euro Aggregate

EMUSTRUU – EM USD Aggregate



**Note:**

Bloomberg breaks down bond data as follows:



* Could go into the intraday, 1 minute tick rate for time series

**NOTE:**

* This is yield and not price, a measure of return an investor can expect from holding bond to maturity
* **How does order of integration, ARIMA, and stationarity play a role?????????**