

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: Asia Fixed Income

July 31, 2018

INDEX	Yield	1-M	YTD	INDEX	Yield	1-M	YTD
S&P Pan Asia Bond Index	4.08	-1.50	-1.25	S&P/ASX Australian Fixed Interest 0+ Index	2.54	0.15	1.85
S&P Pan Asia Corporate Bond Index	4.49	-1.75	-1.38	S&P/ASX Australian Government Bond 0+ Index	2.41	0.09	1.91
S&P Pan Asia Government Bond Index	3.91	-1.40	-1.19	S&P/ASX Bank Bill Index	1.87	0.19	1.11
S&P China Bond Index	3.84	1.04	4.54	S&P/ASX Corporate Bond 0+ Index	3.13	0.21	1.68
S&P China Convertible Bond Index	-	2.96	0.31	S&P/ASX Government Bond 0+ Index	2.45	0.12	1.89
S&P China Composite Select Bond Index	3.73	1.47	5.46	S&P/ASX Government Inflation-Linked Bond 0+ Index	0.63	-0.13	2.15
S&P China Composite Select Bond Index (USD)	3.74	-2.04	1.00	S&P/ASX State-Government Bond 0+ Index	2.53	0.19	1.83
S&P Hong Kong Bond Index	1.49	0.22	0.47	S&P/ASX Supranational & Sovereign Bond 0+ Index	2.66	0.23	1.72
S&P BSE India Bond Index	8.09	0.90	1.83	Dow Jones Sukuk Higher Quality Investment Grade Total Return Index	-	0.54	-0.53
S&P BSE India 10 Year Sovereign Bond Index	7.77	1.46	0.53	Dow Jones Sukuk Investment Grade Total Return Index	-	0.71	-0.73
S&P Indonesia Bond Index	7.75	1.33	-2.59	Dow Jones Sukuk Price Return Index	-	0.47	-2.76
S&P Malaysia Bond Index	4.06	0.89	1.94	Dow Jones Sukuk Total Return Index (ex-Reinvestment)	-	0.76	-0.72
S&P Philippines Bond Index	5.91	-0.31	-4.37	Dow Jones Sukuk Higher Quality Investment Grade Select Total Return Index	-	0.59	-0.44
S&P Singapore Bond Index	2.40	0.41	-0.27	S&P MENA Sukuk Index	-	0.72	-0.32
S&P South Korea Bond Index	2.26	0.32	1.43				
S&P Taiwan Bond Index	0.86	0.35	1.19				
S&P Thailand Bond Index	2.25	0.04	-0.10				

Summary

- The S&P Pan Asia Bond Index, which seeks to track local currency bonds in 10 countries and is calculated in USD, declined **1.50%** in July to bring its YTD total return to **-1.25%**, and its yield-to-maturity tightened 29 bps to **4.08%**.
- The S&P China Composite Select Bond Index (USD) declined **2.04%**, bringing its YTD total return to **1.00%**. Its yield-to-maturity tightened 45 bps to 3.74%.
- The S&P China Bond Index rose **1.04%** in July, while its yield-to-maturity tightened 39 bps to **3.84%**.
- The S&P BSE India Bond Index increased **0.90%** for the month, while its yield-to-maturity tightened 5 bps to **8.09%**.
- The Dow Jones Sukuk Total Return Index (ex-Reinvestment) rose **0.76%** and the S&P MENA Sukuk Index rose **0.72%**. The indices posted YTD losses of **0.72%** and **0.32%**, respectively.

Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of July 31, 2018. Index performance based on total return. Charts and graphs are provided for illustrative purposes. Past performance is no guarantee of future results.

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