

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: Asia Fixed Income
August 31, 2018

INDEX	Yield	1-M	YTD	INDEX	Yield	1-M	YTD
S&P Pan Asia Bond Index	4.10	-0.11	-1.35	S&P/ASX Australian Fixed Interest 0+ Index	2.44	0.81	2.68
S&P Pan Asia Corporate Bond Index	4.51	0.00	-1.38	S&P/ASX Australian Government Bond 0+ Index	2.30	0.94	2.87
S&P Pan Asia Government Bond Index	3.94	-0.15	-1.33	S&P/ASX Bank Bill Index	1.85	0.17	1.28
S&P China Bond Index	3.88	0.15	4.69	S&P/ASX Corporate Bond 0+ Index	3.03	0.67	2.36
S&P China Convertible Bond Index	-	-0.58	-0.27	S&P/ASX Government Bond 0+ Index	2.35	0.85	2.75
S&P China Composite Select Bond Index	3.83	0.08	5.55	S&P/ASX Government Inflation-Linked Bond 0+ Index	2.61	0.30	2.45
S&P China Composite Select Bond Index (USD)	3.83	0.01	0.71	S&P/ASX State-Government Bond 0+ Index	2.46	0.65	2.50
S&P Hong Kong Bond Index	1.57	0.08	0.55	S&P/ASX Supranational & Sovereign Bond 0+ Index	2.56	0.72	2.45
S&P BSE India Bond Index	8.21	0.26	2.09	Dow Jones Sukuk Higher Quality Investment Grade Total Return Index	-	0.40	-0.13
S&P BSE India 10 Year Sovereign Bond Index	7.95	-0.45	0.08	Dow Jones Sukuk Investment Grade Total Return Index	-	0.38	-0.35
S&P Indonesia Bond Index	7.95	-0.10	-2.69	Dow Jones Sukuk Price Return Index	-	0.08	-2.68
S&P Malaysia Bond Index	4.08	0.58	2.52	Dow Jones Sukuk Total Return Index (ex-Reinvestment)	-	0.37	-0.35
S&P Philippines Bond Index	5.89	0.81	-3.59	Dow Jones Sukuk Higher Quality Investment Grade Select Total Return Index	-	0.40	-0.04
S&P Singapore Bond Index	2.37	0.47	0.20	S&P MENA Sukuk Index	-	0.27	-0.05
S&P South Korea Bond Index	2.09	1.33	2.78				
S&P Taiwan Bond Index	0.84	0.38	1.58				
S&P Thailand Bond Index	2.36	0.24	0.15				

Summary

- The S&P Pan Asia Bond Index, which seeks to track local currency bonds in 10 countries and is calculated in USD, declined **0.11%** in August to bring its YTD total return to **-1.35%**, and its yield-to-maturity widened 2 bps to **4.10%**.
- The S&P China Composite Select Bond Index (USD) increased **0.01%**, bringing its YTD total return to **0.71%**, and its yield-to-maturity widened 9 bps to **3.83%**.
- The S&P China Bond Index rose **0.15%** for the month, while its yield-to-maturity widened 4 bps to **3.88%**.
- The S&P BSE India Bond Index increased **0.26%** for the month, while its yield-to-maturity widened 12 bps to **8.21%**.
- The Dow Jones Sukuk Total Return Index (ex-Reinvestment) rose **0.37%** and the S&P MENA Sukuk Index rose **0.27%**, posting YTD losses of **0.35%** and **0.05%**, respectively.

Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of August 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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