S&P Dow Jones Indices

A Division of S&P Global

Index Dashboard: Asia Fixed Income

October 31, 2018

INDEX	Yield	1-M	YTD
S&P Pan Asia Bond Index	4.02	-0.59	-2.57
S&P Pan Asia Corporate Bond Index	4.47	-0.78	-2.68
S&P Pan Asia Government Bond Index	3.85	-0.51	-2.52
S&P China Bond Index	3.76	0.85	5.78
S&P China Convertible Bond Index	-	-1.27	-1.16
S&P China Composite Select Bond Index	3.70	0.87	6.70
S&P China Composite Select Bond Index (USD)	3.70	-0.31	-0.19
S&P Hong Kong Bond Index	1.53	0.26	0.79
S&P BSE India Bond Index	8.16	1.61	3.81
S&P BSE India 10 Year Sovereign Bond Index	7.85	1.68	1.85
S&P Indonesia Bond Index	8.49	-1.17	-4.19
S&P Malaysia Bond Index	4.18	0.04	2.84
S&P Philippines Bond Index	7.15	-2.01	-8.22
S&P Singapore Bond Index	2.49	-0.03	-0.12
S&P South Korea Bond Index	2.11	0.80	3.53
S&P Taiwan Bond Index	0.88	-0.03	1.58
S&P Thailand Bond Index	2.49	-0.03	0.03

INDEX	Yield	1-M	YTD
S&P/ASX Australian Fixed Interest 0+ Index	2.51	0.48	2.73
S&P/ASX Australian Government Bond 0+ Index	2.38	0.50	2.78
S&P/ASX Bank Bill Index	1.83	0.17	1.61
S&P/ASX Corporate Bond 0+ Index	3.05	0.42	2.74
S&P/ASX Government Bond 0+ Index	2.42	0.49	2.73
S&P/ASX Government Inflation-Linked Bond 0+ Index	2.60	0.76	2.47
S&P/ASX State-Government Bond 0+ Index	2.53	0.47	2.62
S&P/ASX Supranational & Sovereign Bond 0+ Index	2.60	0.43	2.67
Dow Jones Sukuk Higher Quality Investment Grade Total Return Index	-	-0.37	-0.61
Dow Jones Sukuk Investment Grade Total Return Index	-	-0.64	-1.14
Dow Jones Sukuk Price Return Index	-	-0.95	-4.01
Dow Jones Sukuk Total Return Index (ex-Reinvestment)	-	-0.65	-1.12
Dow Jones Sukuk Higher Quality Investment Grade Select Total Return Index	-	-0.31	-0.48
S&P MENA Sukuk Index	-	-0.43	-0.48

Summary

- The S&P Pan Asia Bond Index, which seeks to track local currency bonds in 10 countries and is calculated in USD, declined **0.59%** in October to bring its YTD total return to **-2.57%**, while its yield-to-maturity tightened 14 bps to **4.02%**.
- The S&P China Composite Select Bond Index (USD) decreased **0.31%**, bringing its YTD total return to **-0.19%**, and its yield-to-maturity tightened 16 bps to **3.70%**.
- The S&P China Bond Index rose **0.85%** for the month**,** while its yield-to-maturity tightened 17 bps to **3.76%**.
- The S&P BSE India Bond Index increased **1.61%** for the month, while its yield-to-maturity tightened 19 bps to **8.16%**.
- The Dow Jones Sukuk Total Return Index (ex-Reinvestment) declined **0.65%** and the S&P MENA Sukuk Index decreased **0.43%** in October, posting YTD losses of **1.12%** and **0.48%**, respectively.

Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of October 31, 2018. Index performance based on total return.
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