S&P Dow Jones Indices

A Division of S&P Global

Index Dashboard: Asia Fixed Income

December 31, 2018

INDEX	Yield	1-M	YTD
S&P Pan Asia Bond Index	3.83	1.64	1.16
S&P Pan Asia Corporate Bond Index	4.35	1.29	0.06
S&P Pan Asia Government Bond Index	3.63	1.78	1.60
S&P China Bond Index	3.56	0.72	7.53
S&P China Convertible Bond Index	-	-1.82	-1.50
S&P China Composite Select Bond Index	3.48	0.62	8.18
S&P China Composite Select Bond Index (USD)	3.48	1.61	2.51
S&P Hong Kong Bond Index	1.86	0.31	1.28
S&P BSE India Bond Index	7.71	1.89	7.81
S&P BSE India 10 Year Sovereign Bond Index	7.37	2.41	6.67
S&P Indonesia Bond Index	7.98	0.23	0.03
S&P Malaysia Bond Index	4.14	0.71	3.94
S&P Philippines Bond Index	7.02	0.97	-5.00
S&P Singapore Bond Index	2.37	1.19	1.79
S&P South Korea Bond Index	2.00	0.61	4.97
S&P Taiwan Bond Index	0.85	1.04	2.11
S&P Thailand Bond Index	2.35	0.74	1.48

INDEX	Yield	1-M	YTD
S&P/ASX Australian Fixed Interest 0+ Index	2.33	1.50	4.54
S&P/ASX Australian Government Bond 0+ Index	2.15	1.91	5.09
S&P/ASX Bank Bill Index	1.97	0.15	1.92
S&P/ASX Corporate Bond 0+ Index	3.06	0.72	3.57
S&P/ASX Government Bond 0+ Index	2.22	1.70	4.79
S&P/ASX Government Inflation-Linked Bond 0+ Index	2.58	1.31	3.63
S&P/ASX State-Government Bond 0+ Index	2.39	1.25	4.12
S&P/ASX Supranational & Sovereign Bond 0+ Index	2.48	0.92	3.82
Dow Jones Sukuk Higher Quality Investment Grade Total Return Index	-	1.10	0.81
Dow Jones Sukuk Investment Grade Total Return Index	-	1.11	0.35
Dow Jones Sukuk Price Return Index	-	0.59	-3.41
Dow Jones Sukuk Total Return Index (ex-Reinvestment)	-	0.90	0.12
Dow Jones Sukuk Higher Quality Investment Grade Select Total Return Index	-	1.08	0.91
S&P MENA Sukuk Index	-	0.62	0.34

Summary

- The S&P Pan Asia Bond Index, which seeks to track local currency bonds in 10 countries and is calculated in USD, went up **1.64%** in December, bringing its YTD total return to **1.16%**. Its yield-to-maturity tightened 8 bps to **3.83%**.
- The S&P China Composite Select Bond Index (USD) increased **1.61%**, bringing its YTD total return to **2.51%**, and its yield-to-maturity tightened 22 bps to **3.48%**.
- The S&P China Bond Index rose **0.72%** for the month, while its yield-to-maturity tightened 7 bps to **3.56%**.
- The S&P BSE India Bond Index increased **1.89%** for the month, while its yield-to-maturity tightened 20 bps to **7.71%**.
- The Dow Jones Sukuk Total Return Index (ex-Reinvestment) was up **0.90%** and the S&P MENA Sukuk Index increased **0.62%** in December, posting YTD gains of **0.12%** and **0.34%**, respectively.

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