

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: Asia Fixed Income
May 31, 2017

INDEX	Yield	1-M	YTD	INDEX	Yield	1-M	YTD
S&P Pan Asia Bond Index	4.41	0.64	2.17	S&P/ASX Australian Fixed Interest 0+ Index	2.21	1.14	3.15
S&P Pan Asia Corporate Bond Index	5.12	0.82	2.48	S&P/ASX Australian Government Bond 0+ Index	2.08	1.31	3.42
S&P Pan Asia Government Bond Index	4.12	0.56	2.04	S&P/ASX Bank Bill Index	1.65	0.15	0.74
S&P China Bond Index	4.54	-0.59	-1.58	S&P/ASX Corporate Bond 0+ Index	2.77	0.86	3.13
S&P China Convertible Bond Index	-	-1.70	-2.76	S&P/ASX Government Bond 0+ Index	2.12	1.21	3.17
S&P China Composite Select Bond Index	4.43	-0.41	-1.08	S&P/ASX Government Inflation-Linked Bond 0+ Index	0.43	0.98	3.43
S&P China Composite Select Bond Index (USD)	4.43	0.56	0.67	S&P/ASX State-Government Bond 0+ Index	2.19	1.00	2.66
S&P Hong Kong Bond Index	0.54	0.19	0.79	S&P/ASX Supranational & Sovereign Bond 0+ Index	2.34	0.95	3.02
S&P BSE India Bond Index	7.17	1.28	1.71	Dow Jones Sukuk Higher Quality Investment Grade Total Return Index	-	0.80	2.87
S&P BSE India 10 Year Sovereign Bond Index	6.66	1.44	0.62	Dow Jones Sukuk Investment Grade Total Return Index	-	0.78	2.92
S&P Indonesia Bond Index	7.04	0.85	7.37	Dow Jones Sukuk Price Return Index	-	0.45	1.63
S&P Malaysia Bond Index	3.92	0.76	2.91	Dow Jones Sukuk Total Return Index (ex-Reinvestment)	-	0.74	3.12
S&P Philippines Bond Index	4.41	0.64	1.20	Dow Jones Sukuk Higher Quality Investment Grade Select Total Return Index	-	0.77	2.97
S&P Singapore Bond Index	1.86	0.31	2.51	S&P MENA Sukuk Index	-	0.74	2.51
S&P South Korea Bond Index	2.08	0.15	0.40				
S&P Taiwan Bond Index	1.00	0.51	1.33				
S&P Thailand Bond Index	2.23	0.39	1.34				

Summary

- The S&P Pan Asia Bond Index, which seeks to track local currency bonds in 10 countries and is calculated in USD, added **0.64%** in May, while its yield-to-maturity widened 16 bps to **4.41%**.
- The S&P BSE India Bond Index was the best performer and rose **1.28%**, while its yield-to-maturity tightened 11 bps to **7.17%**.
- The S&P Indonesia Bond Index gained **0.85%**, bringing its year-to-date total return to **7.37%**, while its yield-to-maturity was flat at **7.04%**.
- The S&P Malaysia Bond Index gained **0.76%** last month, while its yield-to-maturity tightened 6 bps to **3.92%**.
- The S&P China Bond Index was the worst-performing country index, dropping **0.59%** last month, while its yield-to-maturity widened 25 bps to **4.54%**.
- The Dow Jones Sukuk Total Return Index (ex-Reinvestment) and the S&P MENA Sukuk Index both were up **0.74%** in the past month.

Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of May 31, 2017. 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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