

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: Australia Fixed Interest
January 31, 2018

INDEX	Yield		Total Return	
	Current	1-M	1-M	YTD
S&P/ASX Australian Fixed Interest 0+ Index	2.57	0.07	-0.26	-0.26
S&P/ASX Australian Fixed Interest 0-10 Year Index	2.50	0.05	-0.14	2.44
S&P/ASX Fixed Interest 0+ Ex-Government Bond Index	2.74	0.04	0.01	0.01
S&P/ASX Fixed Interest 0+ Ex-Supranational & Sovereign Bond Index	2.56	0.07	-0.30	-0.30
S&P/ASX Australian Government Bond 0+ Index	2.50	0.09	-0.42	-0.42
S&P/ASX Australian Government Bond 0-10 Year Index	2.36	0.07	-0.24	-0.24
S&P/ASX Corporate Bond 0+ Index	2.97	0.02	0.16	0.16
S&P/ASX Corporate Bond 0-10 Year Index	2.97	0.02	0.16	0.16
S&P/ASX Covered Bond 0+ Index	3.29	0.09	-0.30	-0.30
S&P/ASX Government Bond 0+ Index	2.52	0.07	-0.35	-0.35
S&P/ASX Government Bond 0-10 Year Index	2.41	0.06	-0.20	-0.20
S&P/ASX Government Inflation-Linked Bond 0+ Index	0.71	0.03	-0.27	-0.27
S&P/ASX State-Government Bond 0+ Index	2.55	0.04	-0.18	-0.18
S&P/ASX Supranational & Sovereign Bond 0+ Index	2.60	0.04	-0.08	-0.08

Summary

- The S&P/ASX Australian Fixed Interest 0+ Index dropped **0.26%** in January, while its yield-to-maturity widened 7 bps to **2.57%**.
- The S&P/ASX Government Bond 0+ Index was down **0.35%**, and its yield-to-maturity widened 7 bps to **2.52%**.
- The S&P/ASX Australian Government Bond 0+ Index dropped **0.42%**, while the S&P/ASX State-Government Bond 0+ Index slipped **0.18%**.
- Corporate bonds were the only group with a positive return, as the S&P/ASX Corporate Bond 0+ Index went up **0.16%** and its yield-to-maturity widened 2 bps to **2.97%**. The S&P/ASX Covered Bond 0+ Index dropped **0.30%**, while its yield-to-maturity widened 9 bps to **3.29%**.
- The S&P/ASX Government Inflation-Linked Bond 0+ Index dropped **0.27%** in January.

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