S&P Dow Jones Indices

A Division of S&P Global

Index Dashboard: New Zealand Fixed Interest
September 29, 2017

INDEX	Yield		Total Return	
	Current	1-M	1-M	YTD
S&P/NZX A-Grade Corporate Bond Index	2.99	0.06	0.09	4.30
S&P/NZX Composite A-Grade Bond Index	2.55	0.05	0.05	3.88
S&P/NZX Composite Investment Grade Bond Index	2.58	0.05	0.05	3.93
S&P/NZX Composite Kauri Bond Index	2.47	0.05	0.06	3.70
S&P/NZX Investment Grade Corporate Bond Index	3.06	0.06	0.09	4.43
S&P/NZX Kauri Bond 0-5 Year Index	2.53	0.03	0.19	3.43
S&P/NZX Kauri Bond 5+ Year Index	3.60	0.08	-0.22	6.17
S&P/NZX Kauri Bond Index	2.66	0.06	0.14	3.63
S&P/NZX Local Authority Bond Index	2.93	0.07	-0.06	4.22
S&P/NZX NZ Government Bond 0-3 Year Index	1.93	0.03	0.10	2.04
S&P/NZX NZ Government Bond 0-5 Year Index	2.03	0.04	0.07	2.56
S&P/NZX NZ Government Bond 1+ Year Index	2.45	0.05	0.02	4.05
S&P/NZX NZ Government Bond 3-7 Year Index	2.37	0.05	0.00	3.63
S&P/NZX NZ Government Bond 5+ Year Index	2.88	0.05	-0.02	5.64
S&P/NZX NZ Government Bond 7+ Year Index	3.10	0.04	-0.02	6.67
S&P/NZX NZ Government Bond Index	2.39	0.04	0.03	3.73
S&P/NZX NZ Inflation-Indexed Government Bond Index	1.96	0.04	0.05	4.34

Summary

- The S&P/NZX Composite Investment Grade Bond Index was up **0.05%** in September, while its yield-to-maturity widened 5 bps to **2.58%**.
- The S&P/NZX NZ Government Bond Index climbed **0.03%**, and its yield-to-maturity widened 4 bps to **2.39%**. Among the maturity buckets, the S&P/NZX NZ Government Bond 0-3 Year Index outperformed and rose **0.10%**.
- The S&P/NZX Investment Grade Corporate Bond Index gained **0.09%**, while its yield-to-maturity widened 6 bps to **3.06%**. The S&P/NZX A-Grade Corporate Bond Index was also up **0.09%**, and its yield-to-maturity widened 6 bps to **2.99%**.
- The S&P/NZX Kauri Bond Index gained **0.14%**, while the S&P/NZX Kauri Bond 5+ Year Index dropped **0.22%**.
- The S&P/NZX NZ Inflation-Indexed Government Bond Index was up **0.05%** for the month.

Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of September 29, 2017. Index performance based on total return.
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