S&P Dow Jones Indices
A Division of S&P Global

Index Dashboard: Asia

November 30, 2017

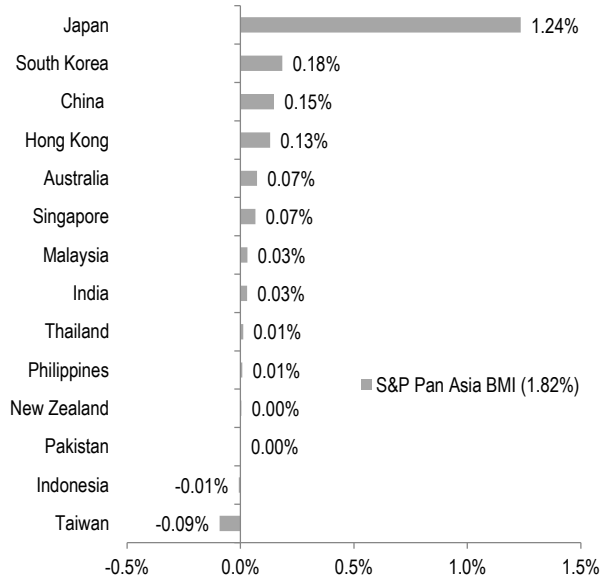
INDEX	1M	QTD	YTD
Single Country Equity			
S&P Hong Kong BMI	2.63%	3.74%	29.22%
S&P Singapore BMI	1.84%	7.17%	24.61%
S&P/ASX 200	1.64%	5.72%	9.81%
S&P/TOPIX 150	1.35%	7.32%	18.80%
S&P/NZX 50 Portfolio	0.70%	3.66%	21.05%
S&P China 500	0.30%	4.73%	33.79%
S&P BSE SENSEX	-0.15%	6.11%	26.11%
S&P Korea BMI	-0.81%	5.03%	29.00%
S&P Taiwan BMI	-1.94%	2.86%	20.49%
Single Country Strategy			
JPX/S&P CAPEX & Human Capital	2.63%	8.34%	20.51%
S&P New China Sectors (USD)	2.06%	7.01%	56.72%
S&P/JPX Dividend Arisocrats	1.96%	4.85%	17.12%
S&P Japan GIVI	1.29%	5.84%	16.84%
S&P Korea Dividend Opportunities	0.95%	2.77%	16.80%
S&P Korea Low Volatility	0.27%	2.16%	11.58%
Pan Asia Equity			
S&P Pan Asia BMI	1.82%	6.12%	29.18%
S&P Pan Asia MidCap	2.32%	6.46%	29.28%
S&P Pan Asia SmallCap	2.53%	6.36%	29.14%
S&P Asia 50	1.65%	7.44%	41.93%
S&P Asia-Pacific BMI	2.53%	6.80%	25.92%
S&P Asia-Pacific Emerging BMI	0.39%	4.74%	36.86%
S&P Southeast Asia 40	1.77%	1.88%	22.63%
S&P Pan Asia BMI Smart Beta			
S&P Pan Asia Dividend Aristocrats®	2.48%	6.05%	28.48%
S&P Pan Asia Growth	2.44%	7.28%	34.99%
S&P Pan Asia Low Beta	1.98%	6.13%	29.16%
S&P Pan Asia Low Volatility	1.93%	3.01%	16.36%
S&P Pan Asia Momentum LargeMidCap	1.66%	7.52%	45.19%
S&P Pan Asia GIVI	1.38%	5.27%	25.48%
S&P Pan Asia Intrinsic Value Weighted	1.36%	5.48%	26.56%
S&P Pan Asia Quality LargeMidCap	1.28%	4.96%	29.59%
S&P Pan Asia Value	1.14%	4.86%	23.22%
S&P Pan Asia Enhanced Value LargeMidCap	0.94%	4.92%	25.80%
S&P Pan Asia Ethical Select Dividend Opportunities	0.28%	2.53%	32.79%

INDEX	Yield	1M	QTD	YTD
Single Country Fixed Income				
S&P Hong Kong Government Bond	0.72%	0.02%	-0.04%	0.66%
S&P Singapore Government Bond	1.70%	0.09%	0.22%	2.62%
S&P/ASX Australian Government Bond	2.27%	1.11%	2.41%	4.38%
S&P Japan Government Bond	0.06%	0.22%	0.23%	-0.01%
S&P/NZX Government Bond	2.22%	0.82%	1.35%	5.13%
S&P China Government Bond	4.26%	0.07%	-0.59%	-0.86%
S&P BSE India Government Bond	7.14%	-0.11%	-0.18%	4.63%
S&P Korea Government Bond	2.18%	0.83%	-0.15%	0.32%
S&P Taiwan Government Bond	0.91%	0.92%	0.91%	3.46%
Volatility				
CBOE Volatility Index / VIX® (11.28)		10.81%	18.61%	-19.66%
CBOE/CME FX Yen Volatility Index (8.33)		-1.54%	-23.37%	-40.16%
S&P/JPX JGB VIX (1.73)		23.57%	-6.99%	-28.22%
S&P/ASX 200 VIX (12.47)		10.51%	12.61%	-2.29%
S&P 500® VIX Short-Term Futures		-4.99%	-17.82%	-68.13%
HSI Volatility Index (15.04)		7.35%	-13.21%	-10.85%
Commodities				
Dow Jones Commodity Index (DJCI)		0.09%	2.14%	1.35%
S&P GSCI		1.38%	5.25%	1.30%
S&P GSCI Crude Oil		5.24%	10.14%	-1.14%
S&P GSCI Gold		0.25%	-0.77%	9.86%
S&P GSCI Copper		-1.25%	4.20%	20.84%
S&P GSCI Silver		-1.76%	-1.57%	1.54%
S&P GSCI Aluminum		-5.42%	-2.91%	17.87%
S&P Pan Asia BMI Sectors	**Contribution~**			
Consumer Staples	0.27%	4.14%	8.75%	24.88%
Health Care	0.20%	3.95%	8.64%	23.49%
Consumer Discretionary	0.41%	3.04%	5.95%	25.04%
Telecommunication Services	0.06%	1.73%	4.40%	15.83%
Real Estate	0.10%	1.59%	2.81%	23.53%
Financials	0.28%	1.47%	5.03%	22.75%
Materials	0.10%	1.32%	5.50%	29.94%
Industrials	0.18%	1.24%	6.13%	26.97%
Energy	0.03%	1.21%	6.68%	27.28%
Information Technology	0.20%	1.06%	7.84%	54.97%
Utilities	-0.01%	-0.30%	2.52%	14.82%

Summary

- Among Asia's single-country equity indices, the S&P Hong Kong BMI took the top spot in November; rising 2.63% and overtaking Korea in second place year-to-date with 29.22%. The S&P China 500 - up by only 0.30% this month - remains in the lead for 2017 with 33.79%.
- Each of Japan, Australia, South Korea and Singapore's equity markets gained in U.S. dollar terms; nearly all of the S&P Pan Asia BMI - and all of our S&P Pan Asia smart beta strategies - rose in November. The benchmark itself rose 1.82%, with Japan accounting for more than two- thirds of the gains.
- Consumer Staples took the top spot among regional sector indices with a 4.14% total return for the month, closely followed by Health Care with 3.95%. Every sector apart from Utilities gained, with the largest positive contribution to the benchmark coming from Consumer Discretionary.
- It has been a good year so far for Momentum, Growth and Dividend strategies in Asia. Dividend Aristocrats took the gold medal among pan-Asia smart beta indices this month, gaining 2.48%.
- November was a mostly-positive month for Asia's fixed income markets, with the S&P BSE India Government Bond index providing the exception among sovereign indices, falling 0.11%.

S&P Pan Asia BMI Country Contribution
November 2017



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of November 30, 2017. Index performance based on total return. Returns for single country indices and single country strategies are in local currency, otherwise USD. ~Sector Contributions to the S&P Pan Asia BMI are calculated over the prior month. Charts and graphs are provided for illustrative purposes. Past performance is no guarantee of future results. For more information, please visit our website at www.spdji.com

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