



IHS Markit™

Markit iBoxx ABF Pan-Asia 2017

Markit Weights – June 2017 Forecast

July 2017

2017 forecasted weights

Markit reviews the weights of markets included in the Markit iBoxx Asian indices in September every year. In addition, we publish quarterly forecasts in December, March and June in order to help index users gauge potential weight changes.

Please find below the third quarterly forecast for the weights to be applied to the eight markets included in the Markit iBoxx ABF Pan-Asia indices in 2017. The final 2017 weights will be determined and published in September 2017.

Table 1:

| Market | 2017 forecasted weights |
|---------------|--------------------------------|
| China | 23.94% |
| Hong Kong | 8.93% |
| Indonesia | 7.84% |
| Malaysia | 10.98% |
| Philippines | 5.94% |
| Singapore | 15.76% |
| South Korea | 16.76% |
| Thailand | 9.85% |

The values for each of the factors used in the current forecast are as follows:

| Market | Size (USD bn) | Rating | GEMLOC Investability Indicator |
|---------------|--------------------------|---------------|---|
| China | 7245 | AA- | 60 |
| Hong Kong | 236 | AAA | 90 |
| Indonesia | 172 | BBB- | 65 |
| Malaysia | 272.46 | A | 75 |
| Philippines | 98 | BBB | 48 |
| Singapore | 247 | AAA | 92 |
| South Korea | 1873.05 | AA | 83 |
| Thailand | 325.18 | A- | 69 |

FOR MORE INFORMATION

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