

**iBoxx ABF Pan-Asia
Weights Forecast
*March 2023***

1) 2023 Forecasted Weights

S&P Dow Jones Indices reviews the weights of markets included in the iBoxx ABF indices in September, and the final weights are updated on 31 October every year.

Quarterly weight forecasts are calculated and published in March, June, September, and December.

Please find the quarterly market weights forecast for the iBoxx ABF Pan-Asia indices below.

iBoxx ABF Pan Asia Weights	
Market	2023 Forecasted Weights
China	25.00%
Hong Kong	8.20%
Indonesia	8.49%
Malaysia	11.31%
Philippines	6.37%
Singapore	16.13%
South Korea	15.09%
Thailand	9.41%

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

Market	Size (USD bn)	Rating	GEMLOC Invest ability Indicator
China	18462.73	A+	65
Hong Kong	355.12	AA+	89
Indonesia	382.24	BBB	71
Malaysia	423.9	A	79
Philippines	200.91	BBB+	45
Singapore	494.05	AAA	93
South Korea	2345.63	AA	80
Thailand	451.53	A-	66

Disclaimer

Performance Disclosure/Back-Tested Data

Where applicable, S&P Dow Jones Indices and its index-related affiliates (“S&P DJI”) defines various dates to assist our clients in providing transparency. The First Value Date is the first day for which there is a calculated value (either live or back-tested) for a given index. The Base Date is the date at which the index is set to a fixed value for calculation purposes. The Launch Date designates the date when the values of an index are first considered live: index values provided for any date or time period prior to the index’s Launch Date are considered back-tested. S&P DJI defines the Launch Date as the date by which the values of an index are known to have been released to the public, for example via the company’s public website or its data feed to external parties. For Dow Jones-branded indices introduced prior to May 31, 2013, the Launch Date (which prior to May 31, 2013, was termed “Date of introduction”) is set at a date upon which no further changes were permitted to be made to the index methodology, but that may have been prior to the Index’s public release date.

Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index’s launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

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