



IHS Markit™

# Markit iBoxx ABF Pan-Asia Weights Forecast

June 2020

## 2020 forecasted weights

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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 2020. The final 2020 weights will be determined and published in September 2020.

**Table 1:**

| <b>Market</b> | <b>2020 forecasted weights</b> |
|---------------|--------------------------------|
| China         | 25.000%                        |
| Hong Kong     | 8.406%                         |
| Indonesia     | 7.873%                         |
| Malaysia      | 11.644%                        |
| Philippines   | 6.526%                         |
| Singapore     | 15.796%                        |
| South Korea   | 15.525%                        |
| Thailand      | 9.230%                         |

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

| Market      | Size<br>(USD bn) | Rating | GEMLOC Investability<br>Indicator |
|-------------|------------------|--------|-----------------------------------|
| China       | 12463.60         | A+     | 64                                |
| Hong Kong   | 290.98           | AA+    | 90                                |
| Indonesia   | 203.84           | BBB    | 65                                |
| Malaysia    | 353.57           | A      | 81                                |
| Philippines | 140.17           | BBB+   | 47                                |
| Singapore   | 328.52           | AAA    | 90                                |
| South Korea | 2032.08          | AA     | 79                                |
| Thailand    | 402.10           | A-     | 63                                |

#### FOR MORE INFORMATION

For more information on Markit Indices please contact us at [indices@ihsmarkit.com](mailto:indices@ihsmarkit.com) or call:

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