



IHS Markit™

Markit iBoxx ABF Pan-Asia Weights Forecast

March 2021

2021 forecasted weights

IHS Markit reviews the weights of markets included in the Markit iBoxx ABF 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 first quarterly forecast for the weights to be applied to the eight markets included in the Markit iBoxx ABF Pan-Asia indices in 2021. The final 2021 weights will be determined and published in September 2021.

Table 1:

Market	2021 forecasted weights
China	25.00%
Hong Kong	8.17%
Indonesia	7.86%
Malaysia	11.45%
Philippines	6.62%
Singapore	15.85%
South Korea	15.39%
Thailand	9.66%

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

Market	Size (USD bn)	Rating	GEMLOC Investability Indicator
China	15536.93	A+	66
Hong Kong	308.85	AA+	91
Indonesia	264.82	BBB	67
Malaysia	399.09	A	81
Philippines	178.38	BBB+	49
Singapore	380.42	AAA	93
South Korea	2423.56	AA	81
Thailand	464.75	A-	70

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