

**iBoxx ALBI Weights
Forecast
*June 2023***

S&P Dow Jones Indices reviews the weights of markets included in the iBoxx ALBI indices in September, and the final weights are updated on 30 November every year.

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

Please find the quarterly market weights forecast for the iBoxx ALBI indices below.

iBoxx ALBI Weights	
Market	2023 Forecasted Weights
China Onshore	20.00%
China Offshore	3.53%
Hong Kong	4.95%
India	6.29%
Indonesia	10.41%
Malaysia	11.48%
Philippines	6.99%
Singapore	12.70%
South Korea	13.93%
Thailand	9.72%

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

Market	GEMLOC Investability Indicator	Index Market Cap (US \$BN)
China Onshore	66	5602.13
China Offshore	78	40.80
Hong Kong	90	52.89
Indonesia	70	223.54
India	60	1066.43
Malaysia	80	231.09
Philippines	44	140.59
Singapore	94	148.24
South Korea	83	653.29
Thailand	66	188.48

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.

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