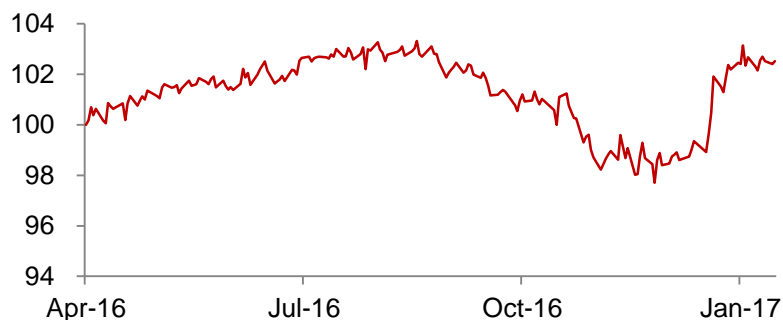


The BPI Philippine Corporate Bond Index intends to reflect the performance of Philippine Corporate issued fixed-rate bonds denominated in Philippine Peso. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph or call 816-9122.

OVERVIEW

Inception date	25 April 2016
Asset class	Fixed Income
Rebalance frequency	Monthly
Currency	PHP

INDEX LEVEL

INDEX PERFORMANCE (%)

	1 mo	3 mos	6 mos	1 YR	Annualized	
					3 YRS	5 YRS
BPI Philippine Corporate Bond Index	3.19	1.47	-0.17	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	2.51
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STATISTICS

No. of constituents	42
Market Capitalization (PHP billions)	389.95
Weighted average	
Clean price	102.66
Coupon (%)	4.22
Yield to maturity (%)	3.59
Modified duration	4.50
Time to maturity (years)	5.15

TOP TEN HOLDINGS

	Wt (%)
JGS 5.2317 8/27/2019	6.46
SM 5.159 12/9/2023	5.31
SMPH 4.5095 2/25/2021	4.72
SMPH 5.1 3/1/2020	3.92
SMB 5.5 4/2/2021	3.37
TEL 5.225 2/6/2021	3.25
SM 5.2958 5/19/2021	3.07
MER 4.375 12/12/2020	3.02
AC 6.875 5/11/2027	2.99
RLC 4.8 2/23/2022	2.85

SECTOR DISTRIBUTION

	Wt (%)
Holding Firms	38.52
Property	35.23
Industrial	19.94
Services	6.31
Financials	-
Mining and Oil	-

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