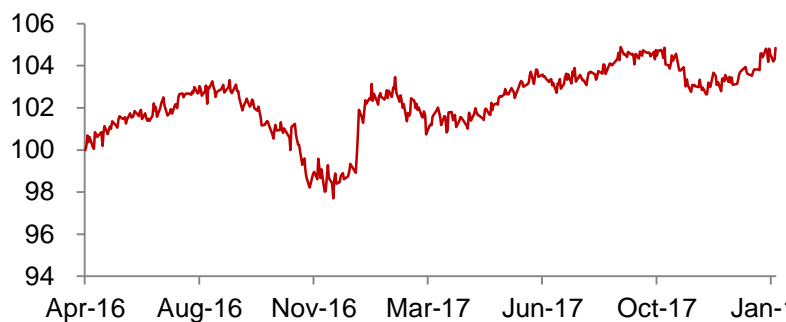


The BPI Philippine Corporate Bond Index intends to reflect the performance of Philippine Corporate issued fixed-rate bonds denominated in Philippine Peso. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	1.08	0.25	1.29	2.26	-	-

ANNUAL PERFORMANCE (%)

YTD	1.08
2017	4.40
Inception - 29 Dec 2016	-0.65

TOP TEN HOLDINGS

	Wt (%)
JGS 5.2317 8/27/2019	5.12
SMPH 5.1683 5/18/2024	4.11
SM 5.159 12/9/2023	3.99
SMPH 4.5095 2/25/2021	3.67
SMPH 5.1 3/1/2020	3.11
SMB 5.5 4/2/2021	2.60
TEL 5.225 2/6/2021	2.58
MEG 5.3535 3/28/2024	2.51
SM 5.2958 5/19/2021	2.43
MER 4.375 12/12/2020	2.34

STATISTICS

No. of constituents	58
Market Capitalization (PHP billions)	493.56
Weighted average	
Clean price	100.30
Coupon (%)	4.23
Yield to maturity (%)	3.95
Modified duration	4.02
Time to maturity (years)	4.58

SECTOR DISTRIBUTION

	Wt (%)
Holding Firms	36.80
Property	35.31
Industrial	18.84
Services	4.96
Financials	-
Mining and Oil	-

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