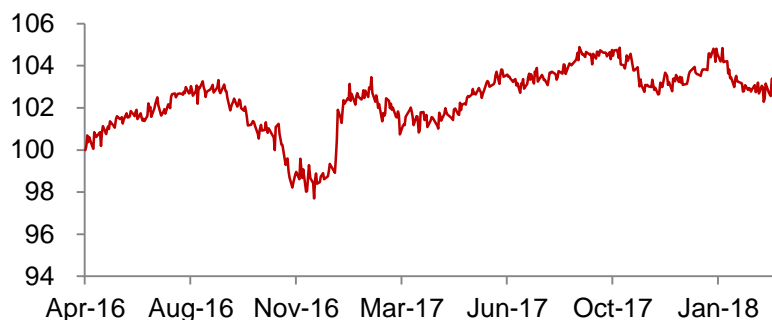


The BPI Philippine Corporate Bond Index intends to reflect the performance of Philippine Corporate issued fixed-rate bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto:bpi_investment@bpi.com.ph).

**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	-0.51	-3.16	-3.52	-3.90	-	-

**ANNUAL PERFORMANCE (%)**

YTD	-3.11
2017	4.40
Inception - 29 Dec 2016	-0.65

**TOP TEN HOLDINGS**

	Wt (%)
SM 5.159 12/9/2023	3.94
SMPH 5.1683 5/18/2024	3.90
SMPH 4.5095 2/25/2021	3.72
SMPH 5.1 3/1/2020	3.17
SMCGL 6.75 8/17/2023	3.09
SMC 6.25 3/19/2023	2.69
SMB 5.5 4/2/2021	2.64
TEL 5.225 2/6/2021	2.57
SM 5.2958 5/19/2021	2.45
MER 4.375 12/12/2020	2.35

**STATISTICS**

No. of constituents	55
Market Capitalization (PHP billions)	468.02
Weighted average	
Clean price	92.85
Coupon (%)	4.28
Yield to maturity (%)	6.19
Modified duration	3.75
Time to maturity (years)	4.32

**SECTOR DISTRIBUTION**

	Wt (%)
Holding Firms	36.58
Property	39.98
Industrial	19.63
Services	3.81
Financials	-
Mining and Oil	-

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