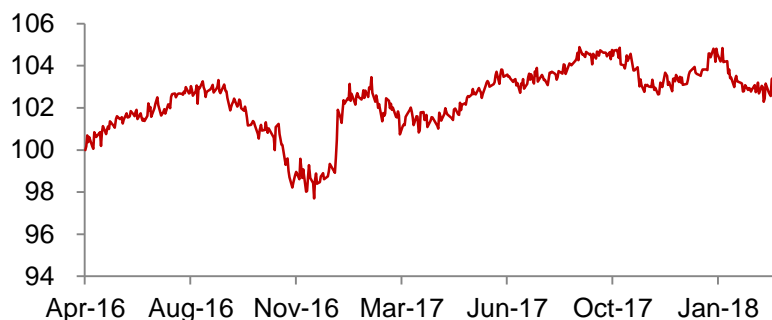


The BPI Philippine Corporate Bond Index intends to reflect the performance of Philippine Corporate issued fixed-rate bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto:bpi_investment@bpi.com.ph).

**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	1.90	-1.65	-2.33	-0.77	-	-

**ANNUAL PERFORMANCE (%)**

YTD	-1.27
2017	4.40
Inception - 29 Dec 2016	-0.65

**TOP TEN HOLDINGS**

	Wt (%)
SM 5.159 12/9/2023	3.71
SMPH 5.1683 5/18/2024	3.68
SMPH 4.5095 2/25/2021	3.39
SMPH 5.1 3/1/2020	2.91
SMCGL 6.75 8/17/2023	2.89
PCOR 7.8183 4/19/2024	2.61
SMC 6.25 3/19/2023	2.51
TEL 5.225 2/6/2021	2.39
SMB 5.5 4/2/2021	2.38
SM 5.2958 5/19/2021	2.26

**STATISTICS**

No. of constituents	59
Market Capitalization (PHP billions)	511.00
Weighted average	
Clean price	94.61
Coupon (%)	4.41
Yield to maturity (%)	5.93
Modified duration	3.79
Time to maturity (years)	4.35

**SECTOR DISTRIBUTION**

	Wt (%)
Holding Firms	34.12
Property	38.73
Industrial	23.62
Services	3.52
Financials	-
Mining and Oil	-

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