

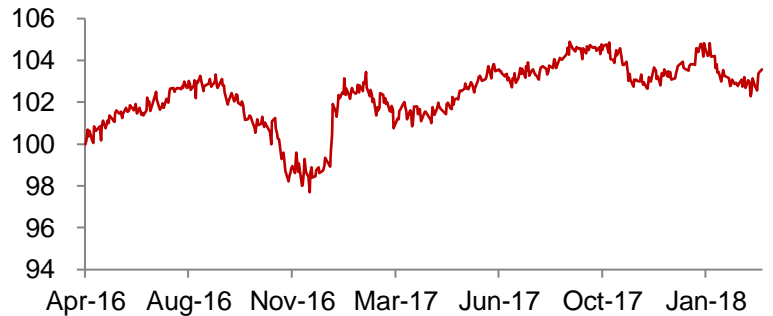


The BPI Philippine Corporate Bond Index intends to reflect the performance of Philippine Corporate issued fixed-rate bonds denominated in Philippine Peso. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	1.72	2.14	-1.09	-2.09	-	-

ANNUAL PERFORMANCE (%)

YTD	1.72
2018	-2.71
2017	4.40
Inception - 29 Dec 2016	-0.65

TOP TEN HOLDINGS

	Wt (%)
MBT 7.15 11/9/2020	4.91
BPI 6.797 3/6/2020	4.35
SM 5.159 12/9/2023	3.32
SMPH 5.1683 5/18/2024	3.27
SMPH 4.5095 2/25/2021	3.00
SMPH 5.1 3/1/2020	2.58
SMCGL 6.75 8/17/2023	2.44
PCOR 7.8183 4/19/2024	2.22
SMC 6.25 3/19/2023	2.20
SMB 5.5 4/2/2021	2.11

STATISTICS

No. of constituents	63
Market Capitalization (PHP billions)	580.20
Weighted average	
Clean price	94.99
Coupon (%)	4.56
Yield to maturity (%)	5.95
Modified duration	3.39
Time to maturity (years)	3.88

SECTOR DISTRIBUTION

	Wt (%)
Holding Firms	30.00
Property	35.22
Industrial	20.48
Services	3.10
Financials	11.20
Mining and Oil	-

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