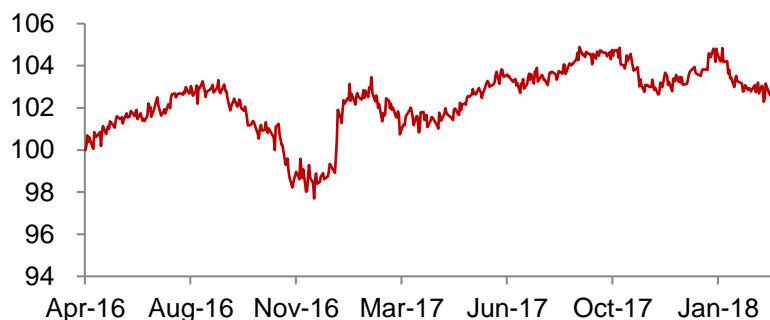


The BPI Philippine Corporate Bond Index intends to reflect the performance of Philippine Corporate issued fixed-rate bonds denominated in Philippine Peso. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	0.16	0.38	-1.58	-0.10	-	-

ANNUAL PERFORMANCE (%)

YTD	1.88
2018	-2.71
2017	4.40
Inception - 29 Dec 2016	-0.65

TOP TEN HOLDINGS

	Wt (%)
MBT 7.15 11/9/2020	4.96
BPI 6.797 3/6/2020	4.39
SMPH 5.1683 5/18/2024	3.11
SM 5.159 12/9/2023	3.09
SMPH 4.5095 2/25/2021	3.02
SMPH 5.1 3/1/2020	2.58
SMCGL 6.75 8/17/2023	2.46
SMC 6.25 3/19/2023	2.22
PCOR 7.8183 4/19/2024	2.20
SMB 5.5 4/2/2021	2.15

STATISTICS

No. of constituents	63
Market Capitalization (PHP billions)	579.40
Weighted average	
Clean price	94.82
Coupon (%)	4.56
Yield to maturity (%)	5.97
Modified duration	3.31
Time to maturity (years)	3.79

SECTOR DISTRIBUTION

	Wt (%)
Holding Firms	29.93
Property	35.11
Industrial	20.50
Services	3.16
Financials	11.30
Mining and Oil	-

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