

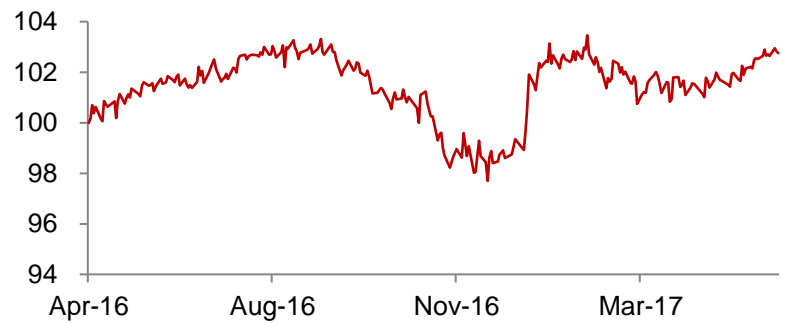


The BPI Philippine Corporate Bond Index intends to reflect the performance of Philippine Corporate issued fixed-rate bonds denominated in Philippine Peso. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph or call 816-9122.

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	1.03	0.75	3.17	1.24	-	-

ANNUAL PERFORMANCE (%)

YTD	3.43
Inception - 29 Dec 2016	-0.65

TOP TEN HOLDINGS

	Wt (%)
JGS 5.2317 8/27/2019	5.80
SM 5.159 12/9/2023	4.70
SMPH 4.5095 2/25/2021	4.12
SMPH 5.1 3/1/2020	3.53
TEL 5.225 2/6/2021	2.90
SMB 5.5 4/2/2021	2.90
MEG 5.3535 3/28/2024	2.79
SM 5.2958 5/19/2021	2.79
MER 4.375 12/12/2020	2.62
AC 6.875 5/11/2027	2.56

STATISTICS

No. of constituents	48
Market Capitalization (PHP billions)	437.12
Weighted average	
Clean price	101.12
Coupon (%)	4.21
Yield to maturity (%)	3.85
Modified duration	4.39
Time to maturity (years)	5.02

SECTOR DISTRIBUTION

	Wt (%)
Holding Firms	43.30
Property	33.64
Industrial	17.46
Services	5.59
Financials	-
Mining and Oil	-

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31 MAY 2017

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