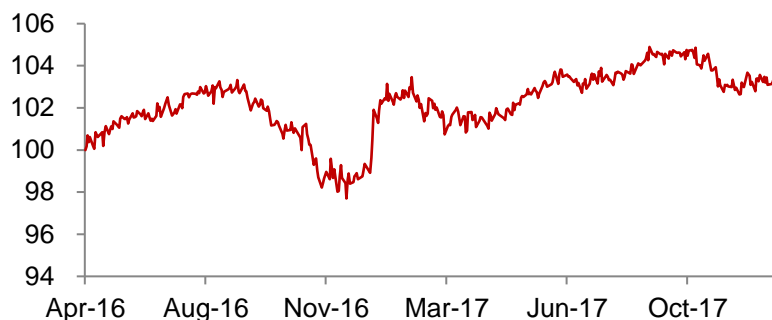


The BPI Philippine Corporate Bond Index intends to reflect the performance of Philippine Corporate issued fixed-rate bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto:bpi_investment@bpi.com.ph).

**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	-0.97	0.31	4.40	-	-

**ANNUAL PERFORMANCE (%)**

YTD	4.40
Inception - 29 Dec 2016	-0.65

**TOP TEN HOLDINGS**

	Wt (%)
JGS 5.2317 8/27/2019	5.31
SM 5.159 12/9/2023	4.36
SMPH 5.1683 5/18/2024	4.25
SMPH 4.5095 2/25/2021	3.78
SMPH 5.1 3/1/2020	3.25
SMB 5.5 4/2/2021	2.68
TEL 5.225 2/6/2021	2.67
MEG 5.3535 3/28/2024	2.54
SM 5.2958 5/19/2021	2.49
MER 4.375 12/12/2020	2.43

**STATISTICS**

No. of constituents	52
Market Capitalization (PHP billions)	473.25
Weighted average	
Clean price	99.56
Coupon (%)	4.22
Yield to maturity (%)	4.15
Modified duration	4.06
Time to maturity (years)	4.62

**SECTOR DISTRIBUTION**

	Wt (%)
Holding Firms	38.18
Property	38.49
Industrial	16.02
Services	5.18
Financials	-
Mining and Oil	-

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