

Memo for Brokers

For : **All Clearing Members**
Date : **01 February 2024**
Subject : **List of Securities Eligible as Collateral**

The Philippine Stock Exchange, Inc. announced the changes to the, PSE DivY and PSE MidCap indices in their memorandum CN-No. 2024-0008 dated January 26, 2024.

There will be no change to the PSEi constituents.

In line with our daily Mark-to-Market Collateral Deposit (MMCD) system, we wish to inform all Clearing Members who opt to submit securities as collateral that effective February 05, 2024 (Monday), SCCP will adopt the PSEi and the new composition of the PSE DivY and PSE MidCap indices as the issues that are eligible as collateral. As previously approved by the SCCP Board, "PSE" shares will continue to be eligible as collateral.

Haircut percentage will also be applied as follows:

PSEi	- 25%
MidCap Index	- 25%
Dividend Yield Index	- 25%
PSE Shares	- 35%

Should you have any questions, please do not hesitate to contact any of the following:

John Carlo M. Perucho	-	8876-4514
Gilbert Bernard C. Sandoval	-	8876-4515

Please be guided accordingly. Thank you.

(ORIGINAL SIGNED)
RENEE D. RUBIO
Chief Operating Officer



MEMORANDUM

CN - No. 2024-0008

THE PHILIPPINE STOCK EXCHANGE, INC.

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| <input type="checkbox"/> Listing | <input type="checkbox"/> Public Advisory |
| <input type="checkbox"/> Market Education | <input type="checkbox"/> Regulatory Updates |
| <input type="checkbox"/> Market Information | <input type="checkbox"/> TP Announcements |
| <input type="checkbox"/> Products and Services | <input checked="" type="checkbox"/> Others INDEX REVIEW |

TO : INVESTING PUBLIC AND ALL TRADING PARTICIPANTS

DATE : January 26, 2024

SUBJECT : RESULTS OF THE REVIEW OF PSE INDICES AND INDEX POLICY UPDATE

The Philippine Stock Exchange is announcing the results of the regular review of the PSEi, sector, PSE DivY, and PSE MidCap indices, covering trading activity for the period January to December 2023. The review of the composition of the indices was based on the Policy on Index Management.

Attached is a list of the companies that will comprise the PSEi, sector, PSE DivY, and PSE MidCap indices.

All changes to the PSE Indices shall be effected on February 5, 2024, Monday.

The list of index members and other index-related information can be accessed on a subscription basis through the Market Data Department at market.data@pse.com.ph.

Further, the Exchange is amending section 2.2.3.b of the Policy on Index Management to provide more clarity regarding the shares held by pension funds for strategic purposes:

“2.2.3. In determining a company’s free float, its outstanding shares shall be adjusted to exclude shares classified as being held strategically. The following are viewed as strategic in nature and are deducted from the outstanding shares:

b) Shares held by pension funds and government-run social security funds SSS and GSIS are generally considered free float. However, if the fund has a board seat in the company, the shares shall be treated as non-free float”

The abovementioned amendment will take effect immediately and can be viewed in the latest version of the [Policy on Index Management](#).

(Original Signed)
RAMON S. MONZON
 President and CEO

CMDD	FD	IRD	MOD	TD	HRD / RISK / SU	CCD / FMD / AD	OGC	COO
Tel. No.:(632) 8876-4888					E-mail Address: info@pse.com.ph			

PSEi

	Company	Stock Code
1	Ayala Corporation	AC
2	ACEN CORPORATION	ACEN
3	Aboitiz Equity Ventures, Inc.	AEV
4	Alliance Global Group, Inc.	AGI
5	Ayala Land, Inc.	ALI
6	BDO Unibank, Inc.	BDO
7	Bloomerry Resorts Corporation	BLOOM
8	Bank of the Philippine Islands	BPI
9	Century Pacific Food, Inc.	CNPF
10	Converge Information and Communications Technology Solutions, Inc.	CNVRG
11	DMCI Holdings, Inc.	DMC
12	Emperador Inc.	EMI
13	Globe Telecom, Inc.	GLO
14	GT Capital Holdings, Inc.	GTCAP
15	International Container Terminal Services, Inc.	ICT
16	Jollibee Foods Corporation	JFC
17	JG Summit Holdings, Inc.	JGS
18	LT Group, Inc.	LTG
19	Metropolitan Bank & Trust Company	MBT
20	Manila Electric Company	MER
21	Monde Nissin Corporation	MONDE
22	Nickel Asia Corporation	NIKL
23	Puregold Price Club, Inc.	PGOLD
24	Semirara Mining and Power Corporation	SCC
25	SM Investments Corporation	SM
26	San Miguel Corporation	SMC
27	SM Prime Holdings, Inc.	SMPH
28	PLDT Inc.	TEL
29	Universal Robina Corporation	URC
30	Wilcon Depot, Inc.	WLCON

Financials Index

	Company	Stock Code
1	BDO Unibank, Inc.	BDO
2	Bank of the Philippine Islands	BPI
3	China Banking Corporation	CHIB
4	Metropolitan Bank & Trust Company	MBT
5	Philippine National Bank	PNB
6	The Philippine Stock Exchange, Inc.	PSE
7	Security Bank Corporation	SECB

Industrial Index

	Company	Stock Code
1	ACEN CORPORATION	ACEN
2	AgriNurture, Inc.	ANI
3	Raslag Corp.	ASLAG
4	Basic Energy Corporation	BSC
5	Century Pacific Food, Inc.	CNPF
6	D&L Industries, Inc.	DNL
7	EEL Corporation	EEI
8	Emperador Inc.	EMI
9	Figaro Coffee Group Inc.	FCG
10	First Philippine Holdings Corporation	FPH
11	Fruitas Holdings, Inc.	FRUIT
12	Ginebra San Miguel, Inc.	GSMI
13	Integrated Micro-Electronics, Inc.	IMI
14	Ionics, Inc.	ION
15	Jollibee Foods Corporation	JFC
16	The Keepers Holdings, Inc.	KEEPR
17	Max's Group, Inc.	MAXS
18	Manila Electric Company	MER
19	Monde Nissin Corporation	MONDE
20	Manila Water Company, Inc.	MWC
21	Megawide Construction Corporation	MWIDE
22	Petron Corporation	PCOR
23	Shakey's Pizza Asia Ventures Inc.	PIZZA
24	Semirara Mining and Power Corporation	SCC
25	Synergy Grid & Development Phils., Inc.	SGP
26	Shell Pilipinas Corporation	SHLPH
27	Cirtek Holdings Philippines Corporation	TECH
28	Universal Robina Corporation	URC

Holding Firms Index

	Company	Stock Code
1	AbaCore Capital Holdings, Inc.	ABA
2	Ayala Corporation	AC
3	Aboitiz Equity Ventures, Inc.	AEV
4	Alliance Global Group, Inc.	AGI
5	Cosco Capital, Inc.	COSCO
6	DMCI Holdings, Inc.	DMC
7	GT Capital Holdings, Inc.	GTCAP
8	JG Summit Holdings, Inc.	JGS
9	LT Group, Inc.	LTG
10	SM Investments Corporation	SM
11	San Miguel Corporation	SMC

Property Index

	Company	Stock Code
1	Ayala Land, Inc.	ALI
2	AyalaLand Logistics Holdings Corp.	ALLHC
3	AREIT, Inc.	AREIT
4	Cebu Landmasters, Inc.	CLI
5	Century Properties Group Inc.	CPG
6	Citicore Energy REIT Corp.	CREIT
7	DoubleDragon Corporation	DD
8	DDMP REIT, Inc.	DDMPR
9	D.M. Wenceslao & Associates, Incorporated	DMW
10	Ever-Gotesco Resources and Holdings, Inc.	EVER
11	Filinvest REIT Corp.	FILRT
12	Filinvest Land, Inc.	FLI
13	Megaworld Corporation	MEG
14	MRC Allied, Inc.	MRC
15	MREIT, Inc.	MREIT
16	RL Commercial REIT, Inc.	RCR
17	Robinsons Land Corporation	RLC
18	Shang Properties, Inc.	SHNG
19	SM Prime Holdings, Inc.	SMPH
20	Vista Land & Lifescapes, Inc.	VLL

Services Index

	Company	Stock Code
1	ABS-CBN Corporation	ABS
2	AllDay Marts, Inc.	ALLDY
3	Belle Corporation	BEL
4	Bloomberry Resorts Corporation	BLOOM
5	Chelsea Logistics and Infrastructure Holdings Corp.	C
6	Cebu Air, Inc.	CEB
7	Converge Information and Communications Technology Solutions, Inc.	CNVRG
8	Globe Telecom, Inc.	GLO
9	GMA Network, Inc.	GMA7
10	AllHome Corp.	HOME
11	International Container Terminal Services, Inc.	ICT
12	MacroAsia Corporation	MAC
13	Now Corporation	NOW
14	Puregold Price Club, Inc.	PGOLD
15	Premiere Horizon Alliance Corporation	PHA
16	Premium Leisure Corp.	PLC
17	Robinsons Retail Holdings, Inc.	RRHI
18	Philippine Seven Corporation	SEVN
19	SSI Group, Inc.	SSI
20	PLDT Inc.	TEL
21	Philweb Corporation	WEB
22	Wilcon Depot, Inc.	WLCON

Mining & Oil Index

	Company	Stock Code
1	Apex Mining Co., Inc.	APX
2	Atlas Consolidated Mining and Development Corporation	AT
3	Global Ferronickel Holdings, Inc.	FNI
4	Marcventures Holdings, Inc.	MARC
5	Nickel Asia Corporation	NIKL
6	Philex Mining Corporation	PX
7	PXP Energy Corporation	PXP

PSE DivY Index

	Company	Stock Code
1	AREIT, Inc.	AREIT
2	China Banking Corporation	CHIB
3	Citicore Energy REIT Corp.	CREIT
4	DMCI Holdings, Inc.	DMC
5	D&L Industries, Inc.	DNL
6	Figaro Coffee Group Inc.	FCG
7	Globe Telecom, Inc.	GLO
8	International Container Terminal Services, Inc.	ICT
9	LT Group, Inc.	LTG
10	Metropolitan Bank & Trust Company	MBT
11	Manila Electric Company	MER
12	MREIT, Inc.	MREIT
13	Nickel Asia Corporation	NIKL
14	RL Commercial REIT, Inc.	RCR
15	Robinsons Retail Holdings, Inc.	RRHI
16	Semirara Mining and Power Corporation	SCC
17	Security Bank Corporation	SECB
18	Synergy Grid & Development Phils., Inc.	SGP
19	PLDT Inc.	TEL
20	Universal Robina Corporation	URC

PSE MidCap Index

	Company	Stock Code
1	AREIT, Inc.	AREIT
2	Cebu Air, Inc.	CEB
3	China Banking Corporation	CHIB
4	Cosco Capital, Inc.	COSCO
5	DDMP REIT, Inc.	DDMPR
6	D&L Industries, Inc.	DNL
7	GMA Network, Inc.	GMA7
8	Ginebra San Miguel, Inc.	GSMI
9	The Keepers Holdings, Inc.	KEEPR
10	Megaworld Corporation	MEG
11	MREIT, Inc.	MREIT
12	Manila Water Company, Inc.	MWC
13	Petron Corporation	PCOR
14	Philippine National Bank	PNB
15	RL Commercial REIT, Inc.	RCR
16	Robinsons Land Corporation	RLC
17	Robinsons Retail Holdings, Inc.	RRHI
18	Security Bank Corporation	SECB
19	Synergy Grid & Development Phils., Inc.	SGP
20	Shell Pilipinas Corporation	SHLPH