

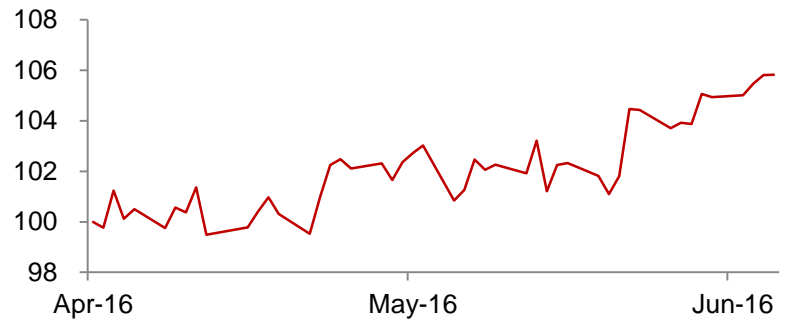


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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 mo	6 mo	1 yr	Annualized	
					3 yr	5 yr
BPI Philippine Government Bond 5+ Index	4.50	-	-	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	5.82
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STATISTICS

No. of constituents	24
Market Capitalization (PHP billions)	2,512.47
Weighted average	
Clean price	123.44
Coupon (%)	4.95
Yield to maturity (%)	2.98
Modified duration	10.37
Time to maturity (years)	14.61

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	14.80
FXTN 8.125 12/16/2035	9.65
RTB 6.125 10/24/2037	8.66
RTB 5.875 3/1/2032	6.51
FXTN 4.625 9/9/2040	5.93
FXTN 3.625 9/9/2025	5.88
RTB 3.25 8/15/2023	5.60
FXTN 4.125 8/20/2024	5.56
FXTN 8.75 5/27/2030	4.27
FXTN 8 9/30/2035	3.60

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	11.67
7 - 10	17.04
10 - 15	8.80
15 - 20	44.31
20+	18.18

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