

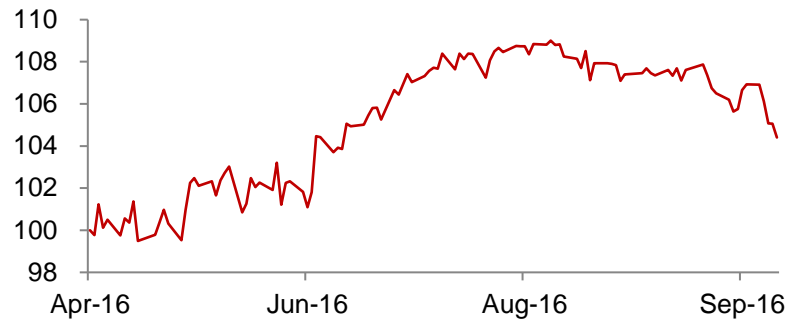


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	-3.05	-1.34	-	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	4.40
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STATISTICS

No. of constituents	24
Market Capitalization (PHP billions)	2,503.06
Weighted average	
Clean price	119.87
Coupon (%)	4.89
Yield to maturity (%)	3.20
Modified duration	10.09
Time to maturity (years)	14.20

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	14.35
FXTN 8.125 12/16/2035	9.19
RTB 6.125 10/24/2037	8.90
RTB 5.875 3/1/2032	6.24
FXTN 3.625 9/9/2025	5.82
FXTN 4.625 9/9/2040	5.70
RTB 3.25 8/15/2023	5.61
FXTN 4.125 8/20/2024	5.51
FXTN 8.75 5/27/2030	4.17
FXTN 3.625 3/21/2033	3.51

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	19.04
7 - 10	11.33
10 - 15	22.98
15 - 20	30.23
20+	16.42

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