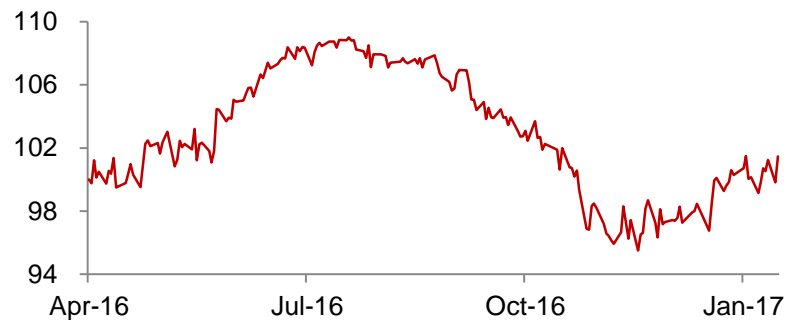


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	3.04	-0.78	-6.46	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	1.46
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STATISTICS

No. of constituents	23
Market Capitalization (PHP billions)	2,406.67
Weighted average	
Clean price	114.41
Coupon (%)	4.81
Yield to maturity (%)	3.64
Modified duration	9.95
Time to maturity (years)	14.04

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	14.41
FXTN 8.125 12/16/2035	9.39
RTB 6.125 10/24/2037	8.77
RTB 5.875 3/1/2032	6.11
FXTN 4.625 9/9/2040	5.91
FXTN 3.625 9/9/2025	5.80
FXTN 4.125 8/20/2024	5.56
RTB 3.25 8/15/2023	5.52
FXTN 8.75 5/27/2030	4.09
RTB 3.5 9/20/2026	3.95

TENOR DISTRIBUTION

Tenor	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	2.68
5 - 7	12.70
7 - 10	17.84
10 - 15	20.41
15 - 20	29.87
20+	16.50

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