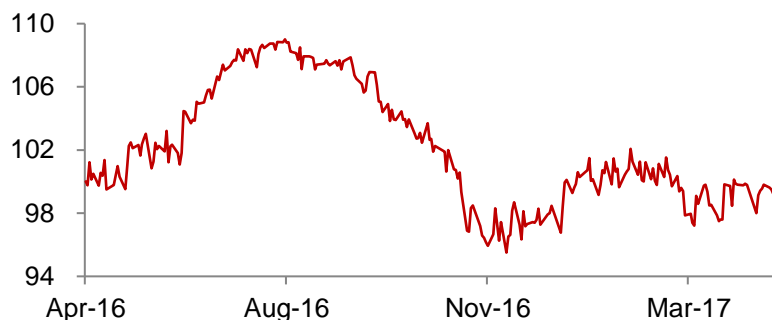


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	-0.13	-1.52	-2.50	-1.51	-	-

ANNUAL PERFORMANCE (%)

YTD	1.26
Inception - 29 Dec 2016	-1.53

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	14.43
FXTN 8.125 12/16/2035	9.65
RTB 6.125 10/24/2037	8.89
RTB 5.875 3/1/2032	6.36
FXTN 3.625 9/9/2025	5.96
FXTN 4.625 9/9/2040	5.90
RTB 3.25 8/15/2023	5.87
FXTN 4.125 8/20/2024	5.70
FXTN 8.75 5/27/2030	4.28
RTB 3.5 9/20/2026	4.07

STATISTICS

No. of constituents	22
Market Capitalization (PHP billions)	2,273.84
Weighted average	
Clean price	111.35
Coupon (%)	4.80
Yield to maturity (%)	3.92
Modified duration	9.86
Time to maturity (years)	14.01

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	13.41
7 - 10	20.19
10 - 15	26.77
15 - 20	23.03
20+	16.61

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