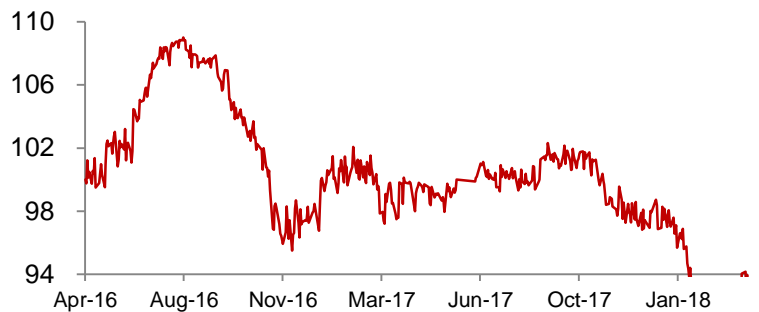


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	-0.55	-2.03	-5.40	-9.62	-	-

ANNUAL PERFORMANCE (%)

YTD	-7.04
2017	-0.53
Inception - 29 Dec 2016	-1.53

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	14.66
FXTN 8.125 12/16/2035	9.07
RTB 6.125 10/24/2037	8.20
RTB 3.25 8/15/2023	6.63
FXTN 3.625 9/9/2025	6.50
FXTN 4.125 8/20/2024	6.37
RTB 5.875 3/1/2032	6.34
FXTN 4.625 9/9/2040	5.34
RTB 3.5 9/20/2026	4.37
FXTN 8.75 5/27/2030	4.29

STATISTICS

No. of constituents	22
Market Capitalization (PHP billions)	1,945.75
Weighted average	
Clean price	95.50
Coupon (%)	4.81
Yield to maturity (%)	5.46
Modified duration	8.80
Time to maturity (years)	12.83

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	15.69
7 - 10	18.74
10 - 15	33.10
15 - 20	27.14
20+	5.34

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