



FTSE Philippine Broad Bond 0+ Years Index

Multi-Sector | Philippine Peso

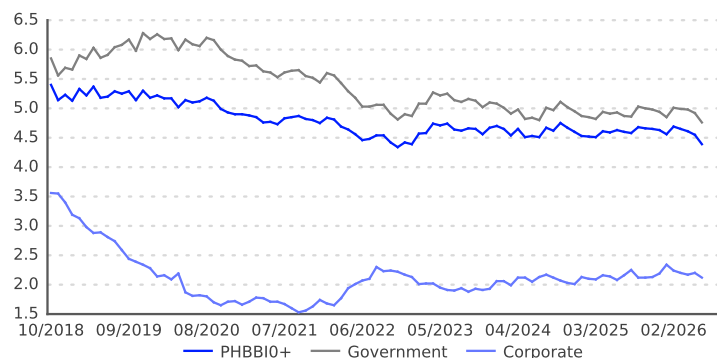
The FTSE Philippine Broad Bond 0+ Years Index (PHBBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Philippine Broad Bond Index through to maturity. A minimum maturity of one month applies.

INDEX PROFILE

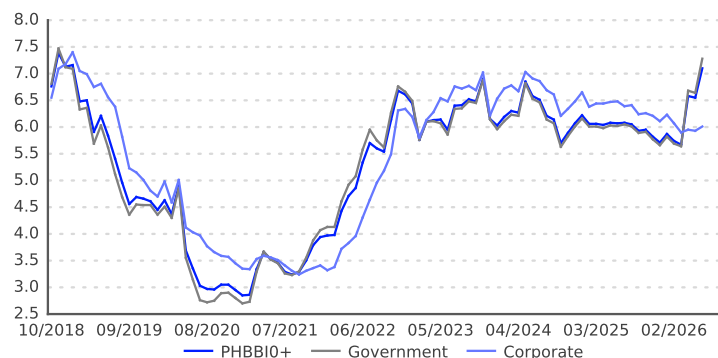
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|--------------------|-------------|-----------------|-----------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| PHBBI0+ | 159 | 9,341.66 | 9,064.34 | 100.00 | 6.16 | 6.19 | 7.10 | 4.39 | -9 |
| Investment-Grade | 43 | 8,037.43 | 7,747.53 | 85.47 | 6.18 | 6.74 | 7.29 | 4.78 | 2 |
| BBB | 43 | 8,037.43 | 7,747.53 | 85.47 | 6.18 | 6.74 | 7.29 | 4.78 | 2 |
| Not-Rated | 116 | 1,304.23 | 1,316.81 | 14.53 | 6.05 | 2.79 | 5.97 | 2.10 | -72 |
| 0-1 Year | 27 | 701.35 | 704.27 | 7.77 | 5.33 | 0.73 | 5.79 | 0.68 | 3 |
| 1-3 Years | 50 | 2,225.39 | 2,200.69 | 24.28 | 5.51 | 2.18 | 6.63 | 1.96 | -25 |
| 3-5 Years | 29 | 1,354.91 | 1,326.57 | 14.64 | 6.13 | 4.08 | 7.13 | 3.42 | -16 |
| 5-7 Years | 19 | 1,836.45 | 1,784.71 | 19.69 | 6.41 | 5.82 | 7.38 | 4.65 | -1 |
| 7-10 Years | 23 | 2,085.62 | 2,034.46 | 22.44 | 6.83 | 8.74 | 7.47 | 6.32 | -3 |
| 10+ Years | 11 | 1,137.95 | 1,013.64 | 11.18 | 6.37 | 15.85 | 7.74 | 9.22 | 2 |
| Government | 48 | 8,102.92 | 7,813.63 | 86.20 | 6.18 | 6.70 | 7.28 | 4.76 | 1 |
| Domestic Sovereign | 43 | 8,037.43 | 7,747.53 | 85.47 | 6.18 | 6.74 | 7.29 | 4.78 | 2 |
| Other Govt Related | 5 | 65.49 | 66.10 | 0.73 | 5.48 | 1.86 | 5.23 | 1.68 | -140 |
| Corporate | 111 | 1,238.74 | 1,250.71 | 13.80 | 6.08 | 2.84 | 6.01 | 2.12 | -68 |
| Finance | 19 | 499.37 | 504.67 | 5.57 | 5.71 | 1.72 | 5.46 | 1.51 | -91 |
| Industrial | 65 | 532.81 | 537.79 | 5.93 | 6.19 | 3.52 | 6.24 | 2.53 | -62 |
| Utility | 27 | 206.56 | 208.25 | 2.30 | 6.67 | 3.80 | 6.73 | 2.53 | -26 |

* In PHP billions

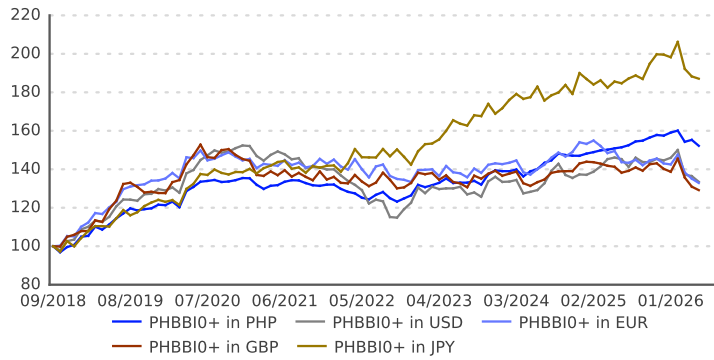
HISTORICAL EFFECTIVE DURATION



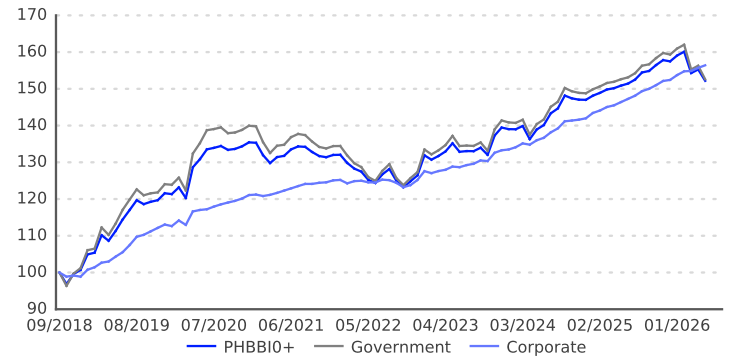
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in PHP)



ANNUALIZED RETURNS (in %)

| | PHP | USD | | EUR | | GBP | | JPY | |
|---------|----------|----------|--------|----------|--------|----------|--------|----------|--------|
| | Unhedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD* | -3.36 | -7.70 | -3.66 | -7.11 | -4.47 | -7.90 | -3.76 | -6.26 | -5.04 |
| 1 Year | 0.87 | -8.63 | 0.04 | -11.12 | -2.10 | -8.59 | -0.17 | 0.80 | -3.64 |
| 3 Years | 4.03 | 0.87 | 3.33 | -2.12 | 1.38 | -1.91 | 3.05 | 5.36 | -1.67 |
| 5 Years | 2.92 | -2.21 | 2.13 | -1.29 | 0.25 | -1.17 | 1.72 | 5.41 | -1.84 |

* Not annualized

TOP 10 ISSUERS (By Market Weight)

| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|----------------------------------|-------------|-------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| PHILIPPINE REPUBLIC OF | 43 | 130.48 | 125.78 | 85.47 | 6.18 | 6.74 | 7.29 | 4.78 | 2 |
| BDO UNIBANK INC | 2 | 3.49 | 3.53 | 2.40 | 5.80 | 1.59 | 5.31 | 1.46 | -96 |
| SAN MIGUEL CORP | 12 | 2.08 | 2.09 | 1.42 | 5.91 | 3.50 | 6.30 | 2.55 | -47 |
| SM PRIME HOLDINGS INC | 15 | 2.02 | 2.06 | 1.40 | 6.13 | 3.72 | 5.76 | 2.59 | -122 |
| BANK OF THE PHILIPPINE ISLANDS | 2 | 1.46 | 1.47 | 1.00 | 5.60 | 1.18 | 5.41 | 0.96 | -75 |
| AYALA LAND INC | 11 | 1.41 | 1.41 | 0.96 | 6.13 | 4.28 | 6.33 | 2.97 | -72 |
| TOP FRONTIER INVESTMENT HOLDINGS | 9 | 1.32 | 1.33 | 0.91 | 7.35 | 4.70 | 7.18 | 2.98 | 6 |
| METROPOLITAN BANK & TRUST CO | 3 | 0.96 | 0.96 | 0.66 | 4.90 | 1.00 | 5.24 | 0.94 | -74 |
| LAND BANK OF THE PHILIPPINES | 2 | 0.81 | 0.82 | 0.55 | 5.29 | 1.69 | 5.11 | 1.56 | -142 |
| ABOITIZ POWER CORP | 6 | 0.77 | 0.76 | 0.52 | 5.90 | 3.37 | 6.51 | 2.46 | -14 |

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|----------------------------|--|
| Coupon: | Fixed-rate, fixed-to-floating rate and zero-coupon |
| Currency: | PHP |
| Minimum maturity: | At least one month. Fixed-to-floating bonds are removed one month prior to the fixed-to-floating rate start date. |
| Minimum issue size: | Sovereign: PHP 25 billion Others: PHP 3 billion |
| Minimum credit quality: | No minimum S&P or Moody's rating requirements, defaulted bonds are excluded |
| Composition: | Philippine Peso-denominated debt issued by governments, agencies and corporations excluding private placements, convertible bonds, fixed-rate perpetual bonds, index-linked notes and certificates of deposits. Contingent capital securities that convert to common equity or suffer principal write-downs based on explicit balance-sheet or regulatory capital pre-specified triggers are excluded.* Asset-backed and mortgage-backed securities are excluded. For Philippine government bonds, retail bonds, zero-coupon bonds and special purpose bonds are excluded. |
| Weighting: | Market capitalization |
| Rebalancing: | Once a month on the last business day of the month |
| Reinvestment of cash flow: | Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations. |
| Pricing: | LSEG Pricing Service bid-side 6:00 p.m. (Tokyo) |
| Calculation Frequency: | Daily |
| Settlement Date: | Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month. |
| Base Date: | September 30, 2018 |

* Securities that can be converted at the discretion of local regulators are eligible provided they meet other index inclusion criteria.

VENDOR CODES

SBPHBBZL FTSE Philippine Broad Bond 0+ Years Index, in PHP terms

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