

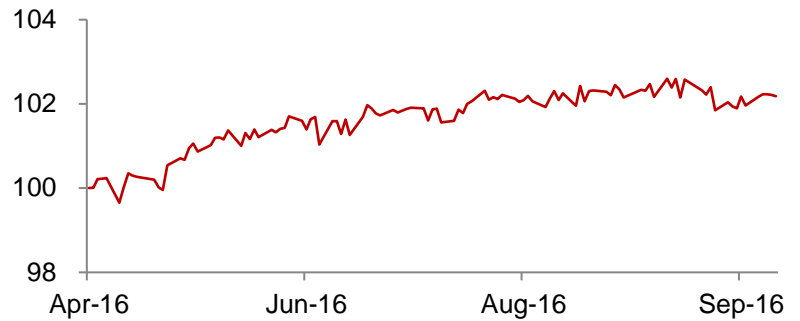


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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 1-5 Index	-0.12	0.40	-	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	2.18
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STATISTICS

No. of constituents	12
Market Capitalization (PHP billions)	932.57
Weighted average	
Clean price	104.26
Coupon (%)	3.67
Yield to maturity (%)	2.20
Modified duration	2.84
Time to maturity (years)	3.05

TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	21.99
FXTN 2.125 5/23/2018	13.35
FXTN 3.5 3/20/2021	10.80
FXTN 5 8/18/2018	9.64
FXTN 3.375 8/20/2020	9.25
FXTN 7.875 2/19/2019	8.38
RTB 7.375 3/3/2021	7.16
FXTN 6.5 4/28/2021	4.58
FXTN 4.75 7/19/2019	4.42
FXTN 5.875 1/31/2018	4.38

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	43.06
3 - 5	56.94
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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