

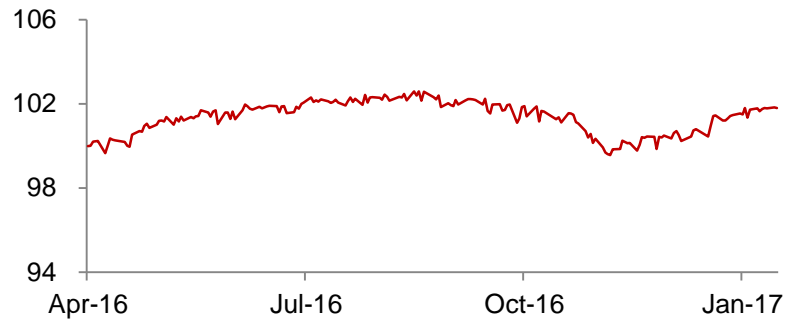


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	0.99	0.17	-0.40	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	1.80
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STATISTICS

No. of constituents	14
Market Capitalization (PHP billions)	1,046.01
Weighted average	
Clean price	102.77
Coupon (%)	3.74
Yield to maturity (%)	2.78
Modified duration	2.72
Time to maturity (years)	2.93

TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	19.15
FXTN 2.125 5/23/2018	11.81
FXTN 3.375 8/20/2020	10.55
FXTN 3.5 3/20/2021	9.37
FXTN 5 8/18/2018	8.51
FXTN 7.875 2/19/2019	7.46
RTB 7.375 3/3/2021	6.19
RTB 5.75 10/20/2021	5.41
FXTN 5.75 11/24/2021	4.41
FXTN 6.5 4/28/2021	4.02

TENOR DISTRIBUTION

	Wt (%)
0 - 1	3.91
1 - 3	53.42
3 - 5	42.67
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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