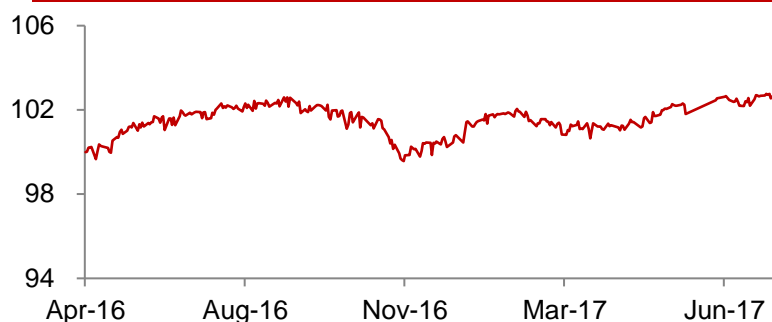


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	0.30	1.34	0.96	0.56	-	-

ANNUAL PERFORMANCE (%)

YTD	1.96
Inception - 29 Dec 2016	0.80

TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	16.39
RTB 4.25 4/11/2020	15.20
FXTN 3.375 8/20/2020	9.05
FXTN 3.5 3/20/2021	8.03
FXTN 5 8/18/2018	7.34
FXTN 7.875 2/19/2019	6.31
FXTN 6.375 1/19/2022	5.28
RTB 7.375 3/3/2021	5.23
RTB 5.75 10/20/2021	4.61
FXTN 4 1/26/2022	3.77

STATISTICS

No. of constituents	16
Market Capitalization (PHP billions)	1,212.04
Weighted average	
Clean price	102.07
Coupon (%)	3.87
Yield to maturity (%)	3.07
Modified duration	2.68
Time to maturity (years)	2.88

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	54.55
3 - 5	45.45
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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