

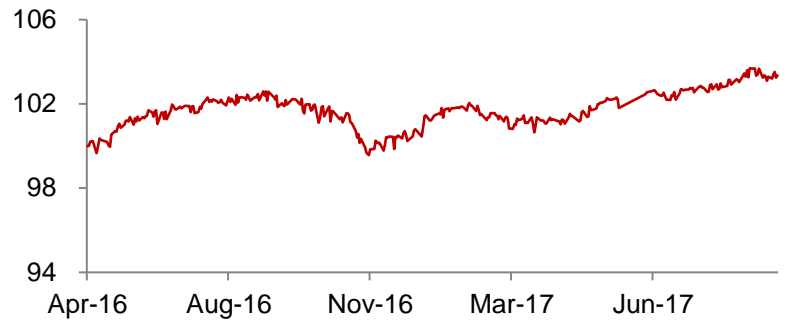


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	0.76	1.96	1.11	-	-

ANNUAL PERFORMANCE (%)

YTD	2.52
Inception - 29 Dec 2016	0.80

TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	17.65
RTB 4.25 4/11/2020	16.25
FXTN 3.375 8/20/2020	9.64
FXTN 3.5 3/20/2021	8.59
FXTN 7.875 2/19/2019	6.60
RTB 7.375 3/3/2021	5.61
FXTN 6.375 1/19/2022	5.55
FXTN 4 1/26/2022	5.33
RTB 5.75 10/20/2021	4.84
FXTN 5.75 11/24/2021	3.98

STATISTICS

No. of constituents	15
Market Capitalization (PHP billions)	1,134.78
Weighted average	
Clean price	101.99
Coupon (%)	3.85
Yield to maturity (%)	3.08
Modified duration	2.68
Time to maturity (years)	2.88

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	59.99
3 - 5	40.01
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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