

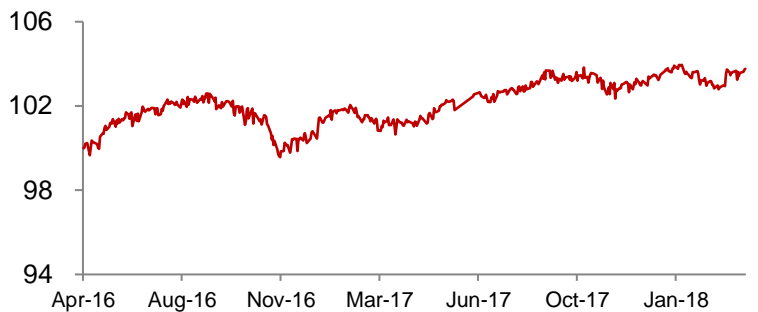


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	0.46	2.81	0.98	2.08	-	-

ANNUAL PERFORMANCE (%)

YTD	2.59
2018	-0.68
2017	2.49
Inception - 29 Dec 2016	0.80

TOP TEN HOLDINGS

	Wt (%)
RTB 4.625 12/4/2022	16.59
RTB 4.25 4/11/2020	12.06
RTB 3.25 8/15/2023	8.68
RTB 4.875 6/13/2021	8.06
FXTN 3.375 8/20/2020	7.23
FXTN 3.5 3/20/2021	6.36
FXTN 3.5 4/21/2023	5.41
FXTN 5.5 3/8/2023	5.16
FXTN 4 1/26/2022	4.81
RTB 7.375 3/3/2021	4.00

STATISTICS

No. of constituents	17
Market Capitalization (PHP billions)	1,491.69
Weighted average	
Clean price	96.73
Coupon (%)	3.65
Yield to maturity (%)	4.88
Modified duration	2.59
Time to maturity (years)	2.80

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	60.54
3 - 5	39.46
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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