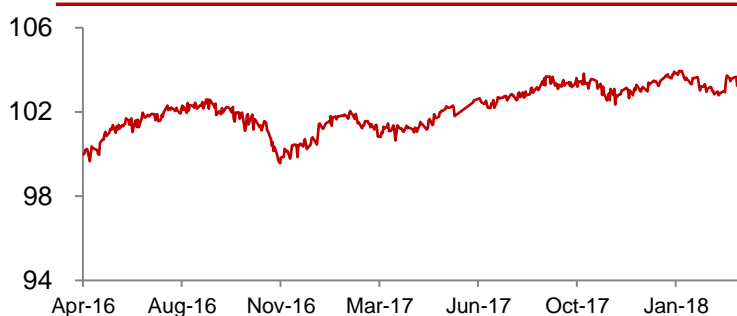


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	1.67	3.05	6.75	5.93	105.33	-

ANNUAL PERFORMANCE (%)

YTD	6.75
2018	-0.68
2017	2.49
Inception - 29 Dec 2016	0.80

TOP TEN HOLDINGS

	Wt (%)
RTB 4.625 12/4/2022	15.52
RTB 6.25 3/12/2024	15.12
RTB 3.25 8/15/2023	8.12
RTB 4.875 6/13/2021	7.45
FXTN 3.375 8/20/2020	6.60
FXTN 3.5 3/20/2021	5.83
FXTN 3.5 4/21/2023	5.05
FXTN 5.5 3/8/2023	4.77
FXTN 4 1/26/2022	4.51
FXTN 6.375 1/19/2022	3.68

STATISTICS

No. of constituents	18
Market Capitalization (PHP billions)	1,653.69
Weighted average	
Clean price	99.89
Coupon (%)	3.88
Yield to maturity (%)	3.96
Modified duration	2.84
Time to maturity (years)	3.07

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	44.71
3 - 5	55.29
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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