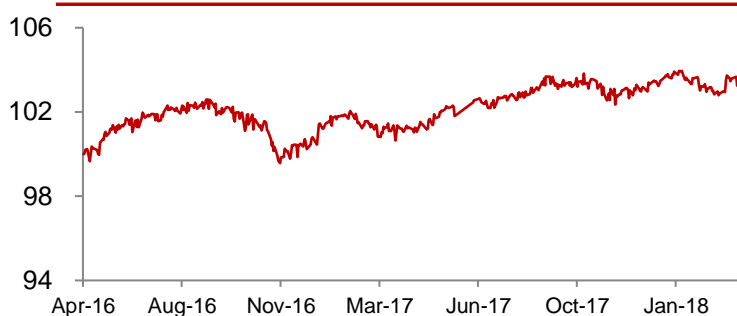




The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	-0.13	2.57	5.51	10.62	122.03	-

ANNUAL PERFORMANCE (%)

YTD	9.49
2018	-0.68
2017	2.49
Inception - 29 Dec 2016	0.80

TOP TEN HOLDINGS

	Wt (%)
RTB 4.625 12/4/2022	15.11
RTB 6.25 3/12/2024	14.74
RTB 3.25 8/15/2023	7.94
RTB 4.875 6/13/2021	7.20
FXTN 4.125 8/20/2024	6.83
FXTN 3.5 3/20/2021	5.69
FXTN 3.5 4/21/2023	4.96
FXTN 5.5 3/8/2023	4.69
FXTN 4 1/26/2022	4.35
RTB 7.375 3/3/2021	3.52

STATISTICS

No. of constituents	19
Market Capitalization (PHP billions)	1,731.21
Weighted average	
Clean price	101.47
Coupon (%)	3.91
Yield to maturity (%)	3.34
Modified duration	2.86
Time to maturity (years)	3.09

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	39.18
3 - 5	60.82
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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