

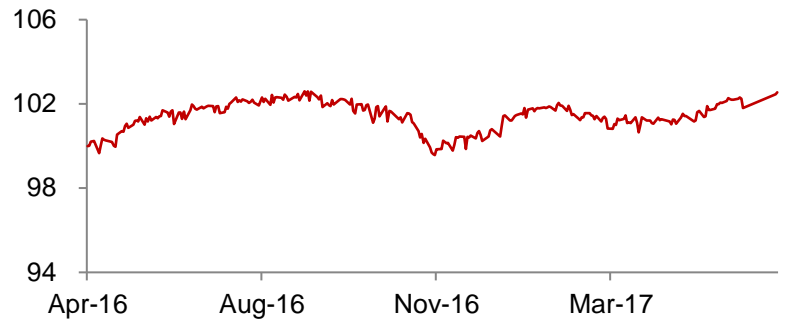


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto: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 | 0.23 | 1.47 | 1.66 | 0.69 | -          | -    |

### ANNUAL PERFORMANCE (%)

|                         |      |
|-------------------------|------|
| YTD                     | 1.66 |
| Inception - 29 Dec 2016 | 0.80 |

### TOP TEN HOLDINGS

|                       | Wt (%) |
|-----------------------|--------|
| FXTN 3.875 11/22/2019 | 16.38  |
| RTB 4.25 4/11/2020    | 15.19  |
| FXTN 3.375 8/20/2020  | 9.03   |
| FXTN 3.5 3/20/2021    | 8.01   |
| FXTN 5 8/18/2018      | 7.33   |
| FXTN 7.875 2/19/2019  | 6.29   |
| RTB 7.375 3/3/2021    | 5.29   |
| FXTN 6.375 1/19/2022  | 5.27   |
| RTB 5.75 10/20/2021   | 4.63   |
| FXTN 5.75 11/24/2021  | 3.77   |

### STATISTICS

|                                      |          |
|--------------------------------------|----------|
| No. of constituents                  | 16       |
| Market Capitalization (PHP billions) | 1,209.85 |
| Weighted average                     |          |
| Clean price                          | 102.09   |
| Coupon (%)                           | 3.87     |
| Yield to maturity (%)                | 3.11     |
| Modified duration                    | 2.75     |
| Time to maturity (years)             | 2.97     |

### TENOR DISTRIBUTION

|         | Wt (%) |
|---------|--------|
| 0 - 1   | -      |
| 1 - 3   | 54.46  |
| 3 - 5   | 45.54  |
| 5 - 7   | -      |
| 7 - 10  | -      |
| 10 - 15 | -      |
| 15 - 20 | -      |
| 20+     | -      |

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