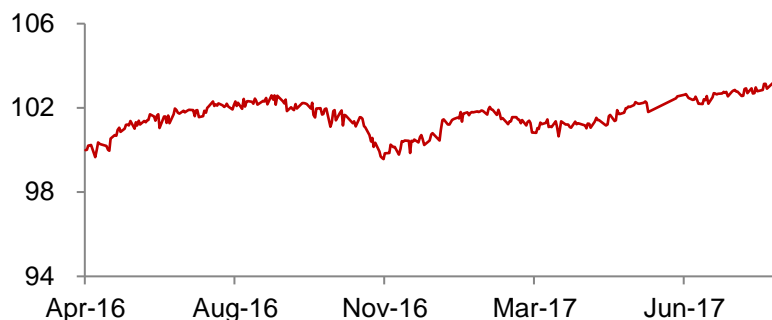


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.25	0.78	1.56	0.71	-	-

**ANNUAL PERFORMANCE (%)**

YTD	2.22
Inception - 29 Dec 2016	0.80

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 3.875 11/22/2019	16.29
RTB 4.25 4/11/2020	15.00
FXTN 3.375 8/20/2020	9.01
FXTN 3.5 3/20/2021	7.92
FXTN 5 8/18/2018	7.29
FXTN 7.875 2/19/2019	6.28
RTB 7.375 3/3/2021	5.20
FXTN 6.375 1/19/2022	5.07
FXTN 4 1/26/2022	4.93
RTB 5.75 10/20/2021	4.52

**STATISTICS**

No. of constituents	16
Market Capitalization (PHP billions)	1,224.40
Weighted average	
Clean price	101.97
Coupon (%)	3.86
Yield to maturity (%)	3.05
Modified duration	2.62
Time to maturity (years)	2.82

**TENOR DISTRIBUTION**

Tenor	Wt (%)
0 - 1	7.29
1 - 3	55.69
3 - 5	37.02
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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