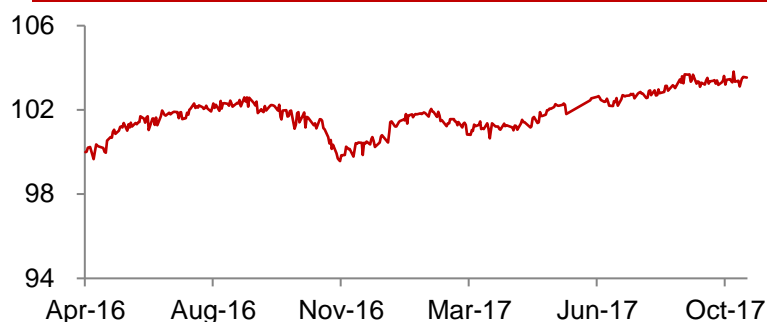


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management,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

**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	0.18	0.96	2.07	1.87	-	-

**ANNUAL PERFORMANCE (%)**

YTD	2.70
Inception - 29 Dec 2016	0.80

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 3.875 11/22/2019	17.23
RTB 4.25 4/11/2020	15.86
FXTN 3.375 8/20/2020	9.38
FXTN 3.5 3/20/2021	8.31
FXTN 7.875 2/19/2019	6.45
RTB 7.375 3/3/2021	5.41
FXTN 6.375 1/19/2022	5.38
FXTN 4 1/26/2022	5.17
RTB 5.75 10/20/2021	4.73
FXTN 5.75 11/24/2021	3.89

**STATISTICS**

No. of constituents	16
Market Capitalization (PHP billions)	1,164.26
Weighted average	
Clean price	101.80
Coupon (%)	3.85
Yield to maturity (%)	3.12
Modified duration	2.65
Time to maturity (years)	2.85

**TENOR DISTRIBUTION**

Tenor	Wt (%)
0 - 1	-
1 - 3	58.55
3 - 5	41.45
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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