

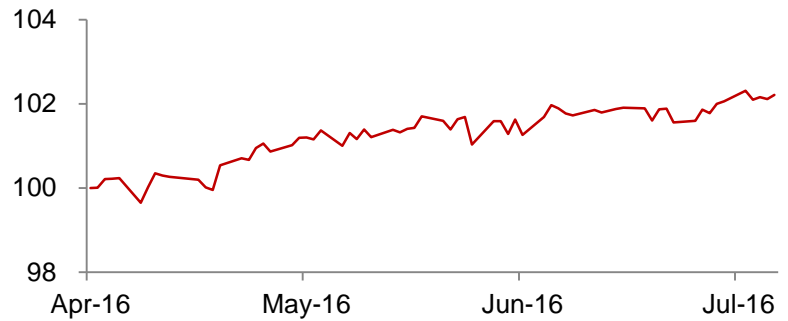


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.43	1.97	-	-	-	-

### ANNUAL PERFORMANCE (%)

Since inception	2.21
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### STATISTICS

No. of constituents	14
Market Capitalization (PHP billions)	1,021.52
Weighted average	
Clean price	104.75
Coupon (%)	3.72
Yield to maturity (%)	2.04
Modified duration	2.83
Time to maturity (years)	3.04

### TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	20.03
FXTN 2.125 5/23/2018	12.17
FXTN 3.5 3/20/2021	9.88
FXTN 5 8/18/2018	8.95
FXTN 3.375 8/20/2020	8.57
FXTN 7.875 2/19/2019	7.79
RTB 7.375 3/3/2021	6.59
FXTN 4.625 7/5/2017	5.41
FXTN 6.5 4/28/2021	4.28
FXTN 4.75 7/19/2019	4.11

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	5.41
1 - 3	42.36
3 - 5	52.23
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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