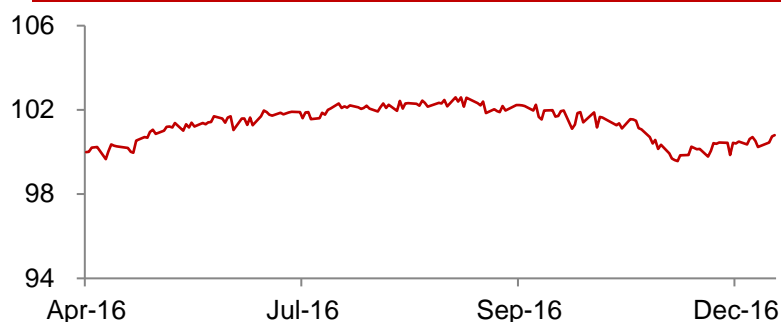


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.55	-1.38	-0.95	-	-	-

**ANNUAL PERFORMANCE (%)**

Since inception	0.80
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**STATISTICS**

No. of constituents	14
Market Capitalization (PHP billions)	1,037.19
Weighted average	
Clean price	102.06
Coupon (%)	3.74
Yield to maturity (%)	3.02
Modified duration	2.79
Time to maturity (years)	3.01

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 3.875 11/22/2019	19.22
FXTN 2.125 5/23/2018	11.83
FXTN 3.375 8/20/2020	10.54
FXTN 3.5 3/20/2021	9.35
FXTN 5 8/18/2018	8.54
FXTN 7.875 2/19/2019	7.44
RTB 7.375 3/3/2021	6.24
RTB 5.75 10/20/2021	5.29
FXTN 5.75 11/24/2021	4.31
FXTN 6.5 4/28/2021	3.99

**TENOR DISTRIBUTION**

	Wt (%)
0 - 1	-
1 - 3	57.49
3 - 5	42.51
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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