

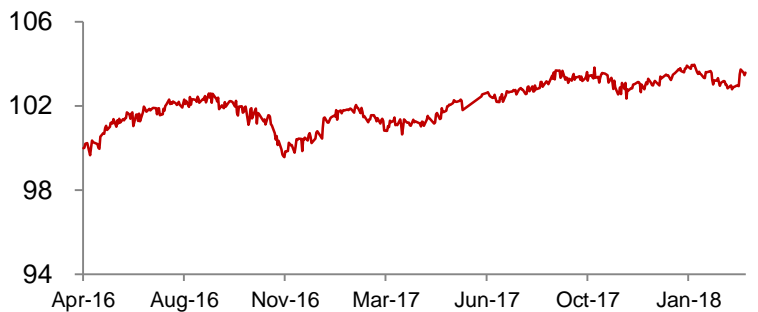


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.44	0.17	0.22	2.45	-	-

### ANNUAL PERFORMANCE (%)

YTD	0.26
2017	2.49
Inception - 29 Dec 2016	0.80

### TOP TEN HOLDINGS

	Wt (%)
RTB 4.625 12/4/2022	18.09
FXTN 3.875 11/22/2019	14.20
RTB 4.25 4/11/2020	13.03
FXTN 3.375 8/20/2020	7.73
FXTN 3.5 3/20/2021	6.91
FXTN 4 1/26/2022	5.24
RTB 7.375 3/3/2021	4.45
FXTN 6.375 1/19/2022	4.34
FXTN 4 12/6/2022	3.97
RTB 5.75 10/20/2021	3.87

### STATISTICS

No. of constituents	17
Market Capitalization (PHP billions)	1,398.74
Weighted average	
Clean price	99.70
Coupon (%)	3.65
Yield to maturity (%)	3.70
Modified duration	2.80
Time to maturity (years)	3.03

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	56.29
3 - 5	43.71
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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