

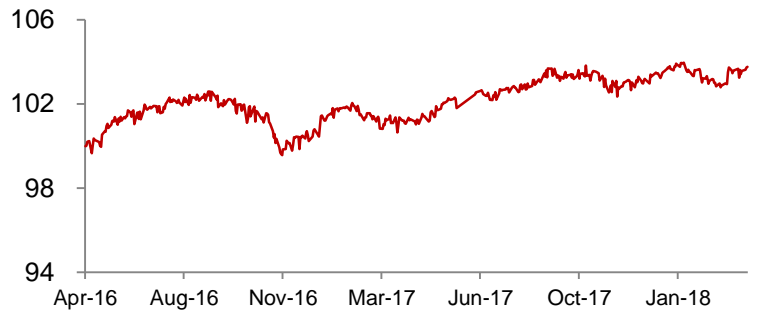


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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 | -0.24 | -2.24 | -2.25 | -2.14 | -          | -    |

### ANNUAL PERFORMANCE (%)

|                         |       |
|-------------------------|-------|
| YTD                     | -1.93 |
| 2017                    | 2.49  |
| Inception - 29 Dec 2016 | 0.80  |

### TOP TEN HOLDINGS

|                       | Wt (%) |
|-----------------------|--------|
| RTB 4.625 12/4/2022   | 14.48  |
| FXTN 3.875 11/22/2019 | 11.83  |
| RTB 4.25 4/11/2020    | 10.82  |
| RTB 3.25 8/15/2023    | 7.30   |
| RTB 4.875 6/13/2021   | 7.11   |
| FXTN 3.375 8/20/2020  | 6.36   |
| FXTN 3.5 3/20/2021    | 5.56   |
| FXTN 3.5 4/21/2023    | 4.70   |
| FXTN 4 1/26/2022      | 4.26   |
| RTB 7.375 3/3/2021    | 3.55   |

### STATISTICS

|                                      |          |
|--------------------------------------|----------|
| No. of constituents                  | 19       |
| Market Capitalization (PHP billions) | 1,652.81 |
| Weighted average                     |          |
| Clean price                          | 94.68    |
| Coupon (%)                           | 3.55     |
| Yield to maturity (%)                | 5.60     |
| Modified duration                    | 2.57     |
| Time to maturity (years)             | 2.79     |

### TENOR DISTRIBUTION

|         | Wt (%) |
|---------|--------|
| 0 - 1   | -      |
| 1 - 3   | 57.92  |
| 3 - 5   | 42.08  |
| 5 - 7   | -      |
| 7 - 10  | -      |
| 10 - 15 | -      |
| 15 - 20 | -      |
| 20+     | -      |

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