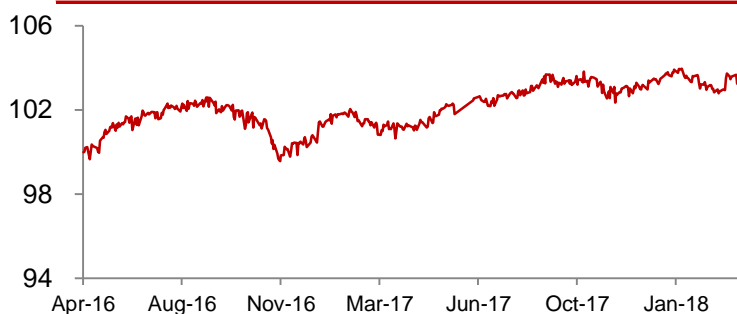


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.20	1.03	-0.90	-0.68	-	-

**ANNUAL PERFORMANCE (%)**

YTD	-0.68
2017	2.49
Inception - 29 Dec 2016	0.80

**TOP TEN HOLDINGS**

	Wt (%)
RTB 4.625 12/4/2022	16.18
RTB 4.25 4/11/2020	11.95
RTB 3.25 8/15/2023	8.33
RTB 4.875 6/13/2021	7.94
FXTN 3.375 8/20/2020	7.09
FXTN 3.5 3/20/2021	6.21
FXTN 3.5 4/21/2023	5.22
FXTN 4 1/26/2022	4.75
FXTN 5.5 3/8/2023	4.01
RTB 7.375 3/3/2021	3.98

**STATISTICS**

No. of constituents	18
Market Capitalization (PHP billions)	1,494.77
Weighted average	
Clean price	94.94
Coupon (%)	3.62
Yield to maturity (%)	5.53
Modified duration	2.66
Time to maturity (years)	2.89

**TENOR DISTRIBUTION**

Tenor	Wt (%)
0 - 1	-
1 - 3	54.03
3 - 5	45.97
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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