

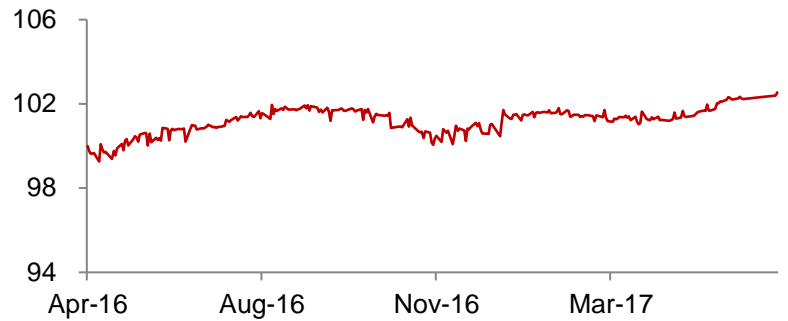


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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 1-3 Index	0.11	1.26	1.31	1.39	-	-

### ANNUAL PERFORMANCE (%)

YTD	1.31
Inception - 29 Dec 2016	1.05

### TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	30.08
RTB 4.25 4/11/2020	27.88
FXTN 5 8/18/2018	13.45
FXTN 7.875 2/19/2019	11.54
FXTN 3.375 1/12/2020	6.85
FXTN 4.75 7/19/2019	6.21
FXTN 5 4/26/2019	3.98

### STATISTICS

No. of constituents	7
Market Capitalization (PHP billions)	658.89
Weighted average	
Clean price	101.13
Coupon (%)	3.73
Yield to maturity (%)	3.02
Modified duration	2.10
Time to maturity (years)	2.21

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	100.00
3 - 5	-
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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