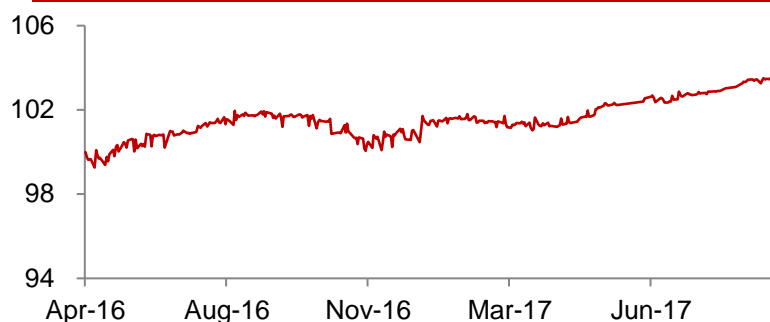


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.39	0.94	1.85	1.81	-	-

**ANNUAL PERFORMANCE (%)**

YTD	2.45
Inception - 29 Dec 2016	1.05

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 3.875 11/22/2019	29.42
RTB 4.25 4/11/2020	27.09
FXTN 3.375 8/20/2020	16.06
FXTN 7.875 2/19/2019	10.99
FXTN 3.375 1/12/2020	6.60
FXTN 4.75 7/19/2019	5.95
FXTN 5 4/26/2019	3.89

**STATISTICS**

No. of constituents	7
Market Capitalization (PHP billions)	680.77
Weighted average	
Clean price	100.97
Coupon (%)	3.52
Yield to maturity (%)	2.90
Modified duration	2.15
Time to maturity (years)	2.25

**TENOR DISTRIBUTION**

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

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