

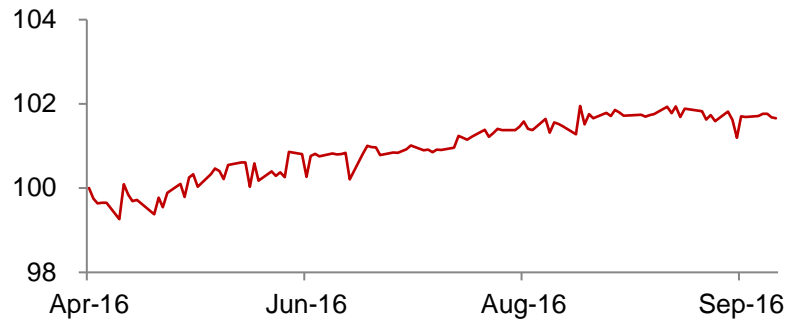


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	-0.04	0.69	-	-	-	-

### ANNUAL PERFORMANCE (%)

Since inception	1.66
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### STATISTICS

No. of constituents	6
Market Capitalization (PHP billions)	401.61
Weighted average	
Clean price	103.64
Coupon (%)	3.79
Yield to maturity (%)	2.01
Modified duration	1.90
Time to maturity (years)	1.99

### TOP TEN HOLDINGS

	Wt (%)
FXTN 2.125 5/23/2018	31.01
FXTN 5 8/18/2018	22.39
FXTN 7.875 2/19/2019	19.47
FXTN 4.75 7/19/2019	10.26
FXTN 5.875 1/31/2018	10.16
FXTN 5 4/26/2019	6.71

### TENOR DISTRIBUTION

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

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