

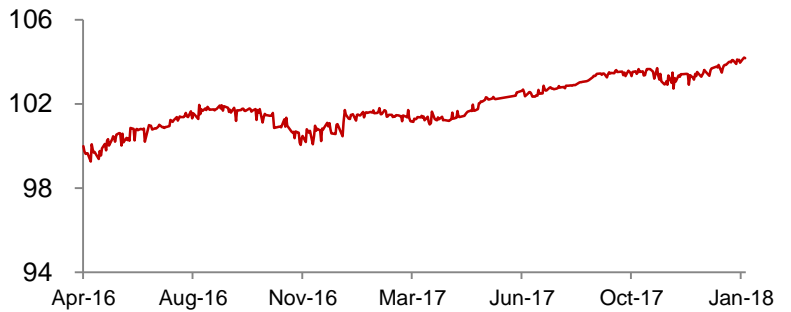


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management,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

### 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	0.47	0.51	1.41	2.52	-	-

### ANNUAL PERFORMANCE (%)

YTD	0.47
2017	2.62
Inception - 29 Dec 2016	1.05

### TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	28.02
RTB 4.25 4/11/2020	25.96
FXTN 3.375 8/20/2020	15.45
FXTN 7.875 2/19/2019	10.71
FXTN 3.375 1/12/2020	6.40
FXTN 4.75 7/19/2019	5.81
FXTN 5.875 12/16/2020	3.92
FXTN 5 4/26/2019	3.73

### STATISTICS

No. of constituents	8
Market Capitalization (PHP billions)	707.70
Weighted average	
Clean price	100.57
Coupon (%)	3.57
Yield to maturity (%)	3.04
Modified duration	1.87
Time to maturity (years)	1.95

### TENOR DISTRIBUTION

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

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