

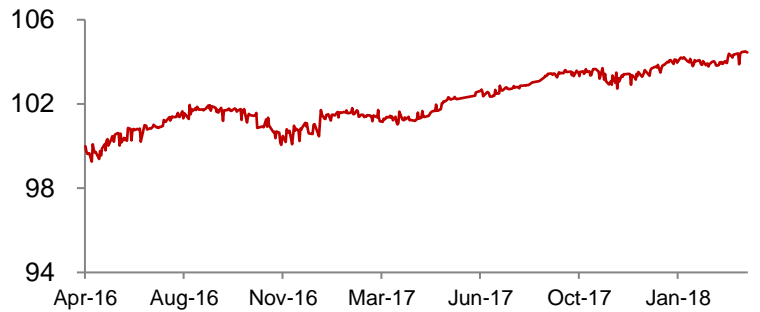


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.23	1.47	3.85	2.41	103.38	-

### ANNUAL PERFORMANCE (%)

YTD	2.99
2018	0.25
2017	2.62
Inception - 29 Dec 2016	1.05

### TOP TEN HOLDINGS

	Wt (%)
RTB 4.25 4/11/2020	20.00
RTB 4.875 6/13/2021	13.27
FXTN 3.375 8/20/2020	11.83
FXTN 3.5 3/20/2021	10.41
FXTN 4 1/26/2022	8.02
RTB 7.375 3/3/2021	6.53
FXTN 6.375 1/19/2022	6.52
RTB 5.75 10/20/2021	5.83
FXTN 4.25 1/25/2021	5.42
FXTN 5.75 11/24/2021	4.81

### STATISTICS

No. of constituents	12
Market Capitalization (PHP billions)	907.20
Weighted average	
Clean price	98.56
Coupon (%)	3.82
Yield to maturity (%)	4.79
Modified duration	1.73
Time to maturity (years)	1.84

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	20.00
1 - 3	80.00
3 - 5	-
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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