

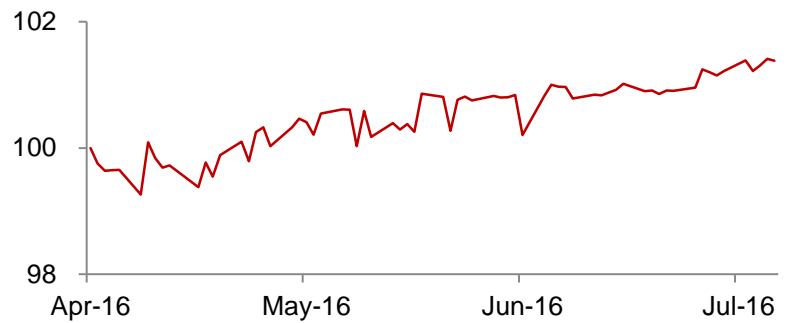


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	0.41	1.73	-	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	1.38
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STATISTICS

No. of constituents	7
Market Capitalization (PHP billions)	446.02
Weighted average	
Clean price	103.75
Coupon (%)	3.88
Yield to maturity (%)	1.84
Modified duration	1.77
Time to maturity (years)	1.87

TOP TEN HOLDINGS

	Wt (%)
FXTN 2.125 5/23/2018	27.87
FXTN 5 8/18/2018	20.50
FXTN 7.875 2/19/2019	17.84
FXTN 4.625 7/5/2017	12.40
FXTN 5.875 1/31/2018	9.32
FXTN 5 4/26/2019	6.04
RTB 6.625 8/19/2017	6.02

TENOR DISTRIBUTION

	Wt (%)
0 - 1	12.40
1 - 3	87.60
3 - 5	-
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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