

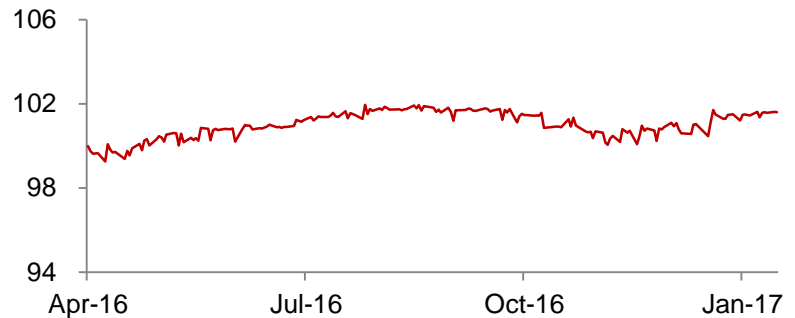


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	0.56	0.75	0.23	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	1.61
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STATISTICS

No. of constituents	7
Market Capitalization (PHP billions)	599.64
Weighted average	
Clean price	101.80
Coupon (%)	3.56
Yield to maturity (%)	2.63
Modified duration	1.94
Time to maturity (years)	2.04

TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	33.41
FXTN 2.125 5/23/2018	20.60
FXTN 5 8/18/2018	14.84
FXTN 7.875 2/19/2019	13.02
FXTN 4.75 7/19/2019	6.90
FXTN 5.875 1/31/2018	6.82
FXTN 5 4/26/2019	4.42

TENOR DISTRIBUTION

	Wt (%)
0 - 1	6.82
1 - 3	93.18
3 - 5	-
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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