

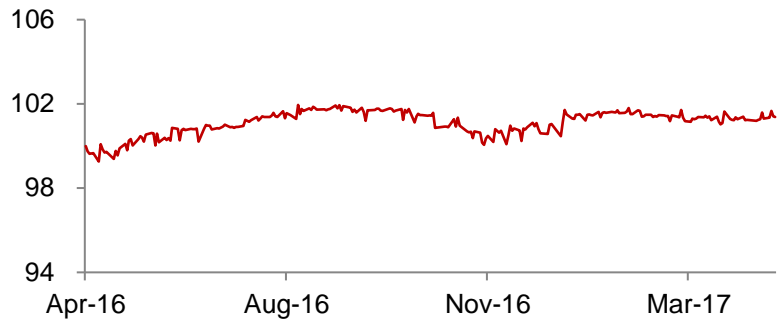


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph 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	-0.25	-0.19	0.52	1.75	-	-

ANNUAL PERFORMANCE (%)

YTD	0.33
Inception - 29 Dec 2016	1.05

TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	33.30
FXTN 2.125 5/23/2018	20.75
FXTN 5 8/18/2018	14.75
FXTN 7.875 2/19/2019	12.56
FXTN 3.375 1/12/2020	7.48
FXTN 4.75 7/19/2019	6.75
FXTN 5 4/26/2019	4.41

STATISTICS

No. of constituents	7
Market Capitalization (PHP billions)	597.50
Weighted average	
Clean price	100.48
Coupon (%)	3.40
Yield to maturity (%)	3.09
Modified duration	1.84
Time to maturity (years)	1.94

TENOR DISTRIBUTION

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

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