

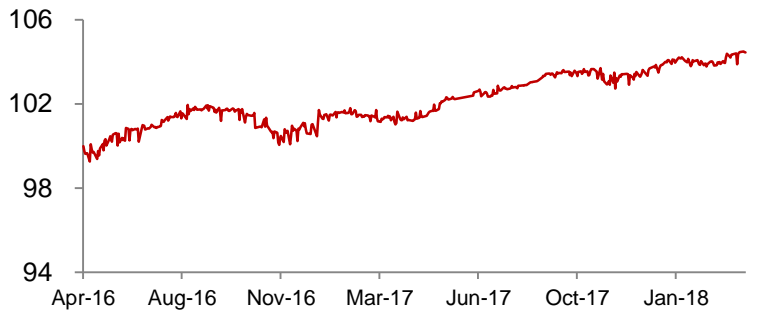


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	-1.73	-1.17	-1.16	-0.38	-	-

ANNUAL PERFORMANCE (%)

YTD	-0.54
2017	2.62
Inception - 29 Dec 2016	1.05

TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	21.47
RTB 4.25 4/11/2020	19.70
RTB 4.875 6/13/2021	12.97
FXTN 3.375 8/20/2020	11.62
FXTN 3.5 3/20/2021	10.30
RTB 7.375 3/3/2021	6.55
FXTN 4.25 1/25/2021	5.33
FXTN 3.375 1/12/2020	4.87
FXTN 6.5 4/28/2021	4.25
FXTN 5.875 12/16/2020	2.94

STATISTICS

No. of constituents	10
Market Capitalization (PHP billions)	909.31
Weighted average	
Clean price	97.26
Coupon (%)	3.50
Yield to maturity (%)	5.10
Modified duration	1.79
Time to maturity (years)	1.90

TENOR DISTRIBUTION

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

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