

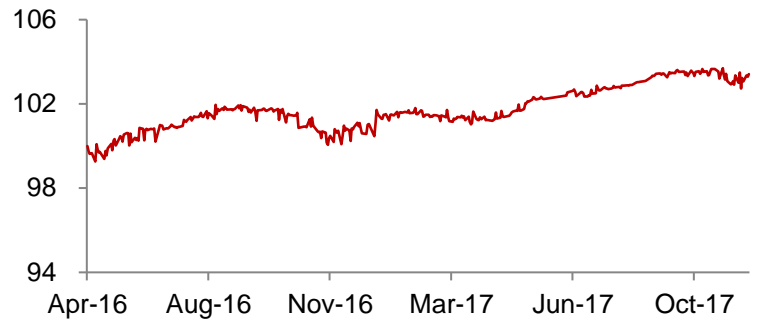


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	-0.23	0.32	1.13	2.59	-	-

ANNUAL PERFORMANCE (%)

YTD	2.34
Inception - 29 Dec 2016	1.05

TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	29.51
RTB 4.25 4/11/2020	26.94
FXTN 3.375 8/20/2020	16.01
FXTN 7.875 2/19/2019	11.07
FXTN 3.375 1/12/2020	6.64
FXTN 4.75 7/19/2019	5.99
FXTN 5 4/26/2019	3.85

STATISTICS

No. of constituents	7
Market Capitalization (PHP billions)	678.03
Weighted average	
Clean price	100.29
Coupon (%)	3.52
Yield to maturity (%)	3.17
Modified duration	1.99
Time to maturity (years)	2.09

TENOR DISTRIBUTION

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

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