

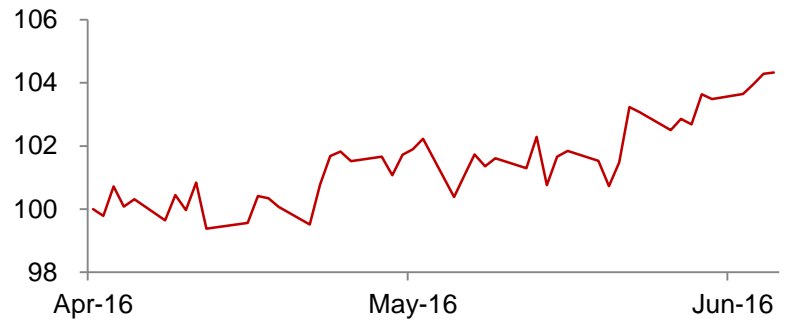


The BPI Philippine Government Liquid Bond Index intends to reflect the performance of the most liquid and actively traded Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto: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 Liquid Bond Index	3.23	-	-	-	-	-

### ANNUAL PERFORMANCE (%)

Since inception	4.33
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### STATISTICS

No. of constituents	15
Market Capitalization (PHP billions)	2,365.96
Weighted average	
Clean price	118.08
Coupon (%)	4.48
Yield to maturity (%)	2.82
Modified duration	8.94
Time to maturity (years)	12.42

### TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	15.72
FXTN 8.125 12/16/2035	10.24
RTB 6.125 10/24/2037	9.19
FXTN 3.875 11/22/2019	8.61
RTB 5.875 3/1/2032	6.92
FXTN 4.625 9/9/2040	6.30
FXTN 3.625 9/9/2025	6.24
RTB 3.25 8/15/2023	5.94
FXTN 4.125 8/20/2024	5.91
FXTN 2.125 5/23/2018	5.23

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	12.43
3 - 5	12.85
5 - 7	-
7 - 10	18.09
10 - 15	4.53
15 - 20	36.60
20+	15.49

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