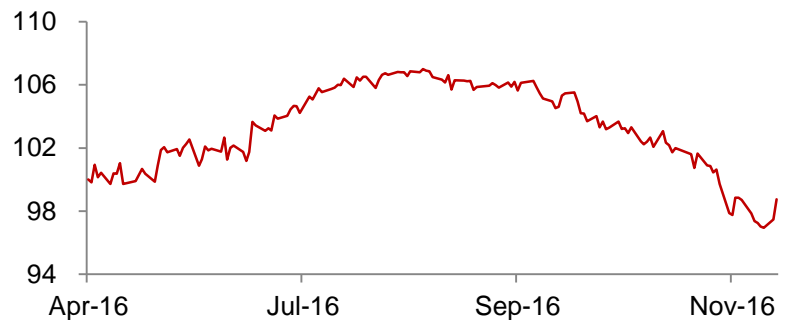


The BPI Philippine Government Bond Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto:bpi_investment@bpi.com.ph) 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 Bond Index	-3.16	-6.70	-2.49	-	-	-

**ANNUAL PERFORMANCE (%)**

Since inception	-1.24
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**STATISTICS**

No. of constituents	37
Market Capitalization (PHP billions)	3,358.73
Weighted average	
Clean price	108.49
Coupon (%)	4.49
Yield to maturity (%)	3.65
Modified duration	7.79
Time to maturity (years)	10.82

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 8 7/19/2031	10.02
FXTN 8.125 12/16/2035	6.34
RTB 6.125 10/24/2037	6.06
FXTN 3.875 11/22/2019	5.99
RTB 5.875 3/1/2032	4.29
FXTN 4.625 9/9/2040	4.14
FXTN 3.625 9/9/2025	4.06
RTB 3.25 8/15/2023	4.01
FXTN 4.125 8/20/2024	3.91
FXTN 2.125 5/23/2018	3.68

**TENOR DISTRIBUTION**

Tenor	Wt (%)
0 - 1	-
1 - 3	17.83
3 - 5	12.30
5 - 7	10.93
7 - 10	12.54
10 - 15	14.30
15 - 20	20.65
20+	11.45

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