

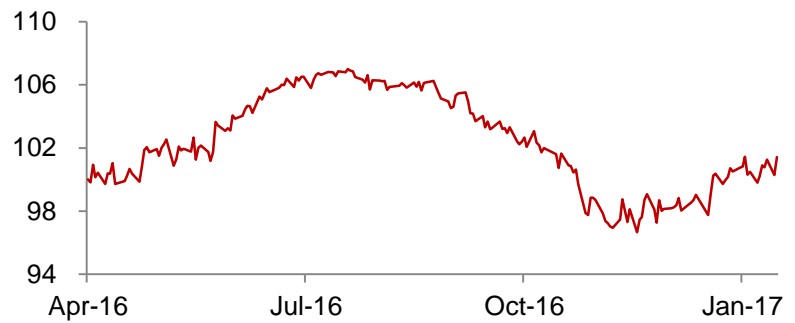


The BPI Philippine Government Bond Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto:bpi_investment@bpi.com.ph) 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	2.41	-0.55	-4.88	-	-	-

### ANNUAL PERFORMANCE (%)

Since inception	1.43
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### STATISTICS

No. of constituents	37
Market Capitalization (PHP billions)	3,452.68
Weighted average	
Clean price	110.88
Coupon (%)	4.49
Yield to maturity (%)	3.38
Modified duration	7.76
Time to maturity (years)	10.68

### TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	10.04
FXTN 8.125 12/16/2035	6.54
RTB 6.125 10/24/2037	6.12
FXTN 3.875 11/22/2019	5.80
RTB 5.875 3/1/2032	4.26
FXTN 4.625 9/9/2040	4.12
FXTN 3.625 9/9/2025	4.04
FXTN 4.125 8/20/2024	3.88
RTB 3.25 8/15/2023	3.85
FXTN 2.125 5/23/2018	3.58

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	1.18
1 - 3	16.18
3 - 5	14.80
5 - 7	8.85
7 - 10	12.44
10 - 15	14.22
15 - 20	20.82
20+	11.50

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