

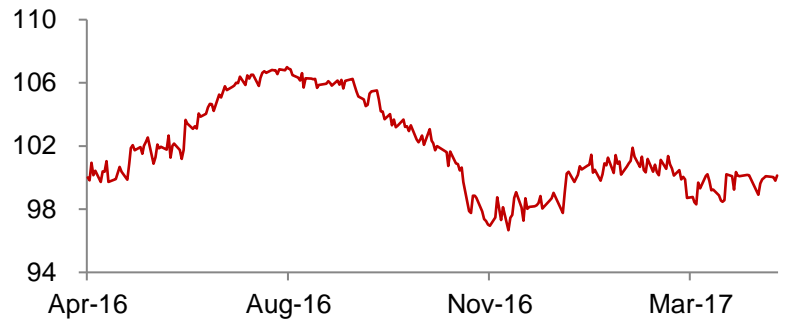


The BPI Philippine Government Bond Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto:bpi_investment@bpi.com.ph) 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	-0.06	-1.12	-1.81	-0.80	-	-

### ANNUAL PERFORMANCE (%)

YTD	1.11
Inception - 29 Dec 2016	-0.96

### TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	9.59
FXTN 8.125 12/16/2035	6.42
RTB 6.125 10/24/2037	5.91
FXTN 3.875 11/22/2019	5.82
RTB 5.875 3/1/2032	4.23
FXTN 3.625 9/9/2025	3.96
FXTN 4.625 9/9/2040	3.93
RTB 3.25 8/15/2023	3.90
FXTN 4.125 8/20/2024	3.79
FXTN 2.125 5/23/2018	3.63

### STATISTICS

No. of constituents	38
Market Capitalization (PHP billions)	3,419.01
Weighted average	
Clean price	108.09
Coupon (%)	4.43
Yield to maturity (%)	3.68
Modified duration	7.47
Time to maturity (years)	10.31

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	17.48
3 - 5	16.02
5 - 7	8.92
7 - 10	13.42
10 - 15	17.80
15 - 20	15.32
20+	11.05

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