

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, 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 Index	-0.80	-3.04	-2.48	-2.58	-	-

ANNUAL PERFORMANCE (%)

YTD	-0.80
2017	0.58
Inception - 29 Dec 2016	-0.96

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	8.69
RTB 4.625 12/4/2022	6.96
FXTN 8.125 12/16/2035	5.47
FXTN 3.875 11/22/2019	5.39
RTB 4.25 4/11/2020	4.99
RTB 6.125 10/24/2037	4.77
FXTN 3.625 9/9/2025	3.69
RTB 3.25 8/15/2023	3.63
FXTN 4.125 8/20/2024	3.53
RTB 5.875 3/1/2032	3.51

STATISTICS

No. of constituents	41
Market Capitalization (PHP billions)	3,678.46
Weighted average	
Clean price	102.37
Coupon (%)	4.36
Yield to maturity (%)	4.06
Modified duration	6.64
Time to maturity (years)	9.08

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	19.24
3 - 5	21.20
5 - 7	10.91
7 - 10	10.50
10 - 15	16.99
15 - 20	17.79
20+	3.37

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