

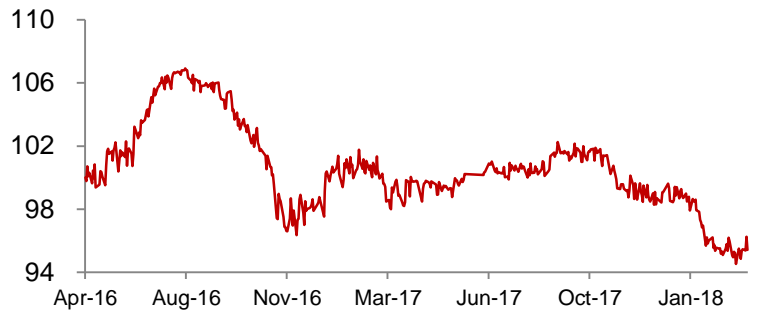


The BPI Philippine Government Liquid Bond Index intends to reflect the performance of the most liquid and actively traded Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment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

### 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	0.25	-3.69	-6.32	-2.88	-	-

### ANNUAL PERFORMANCE (%)

YTD	-3.72
2017	0.34
Inception - 29 Dec 2016	-1.23

### TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	11.81
RTB 4.625 12/4/2022	10.14
FXTN 3.875 11/22/2019	7.96
FXTN 8.125 12/16/2035	7.38
RTB 4.25 4/11/2020	7.31
RTB 6.125 10/24/2037	6.54
FXTN 3.625 9/9/2025	5.28
RTB 3.25 8/15/2023	5.20
RTB 5.875 3/1/2032	5.16
FXTN 4.125 8/20/2024	4.84

### STATISTICS

No. of constituents	18
Market Capitalization (PHP billions)	2,494.94
Weighted average	
Clean price	97.71
Coupon (%)	4.11
Yield to maturity (%)	4.58
Modified duration	6.65
Time to maturity (years)	9.20

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	23.47
3 - 5	13.08
5 - 7	13.34
7 - 10	8.69
10 - 15	23.22
15 - 20	13.93
20+	4.27

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