

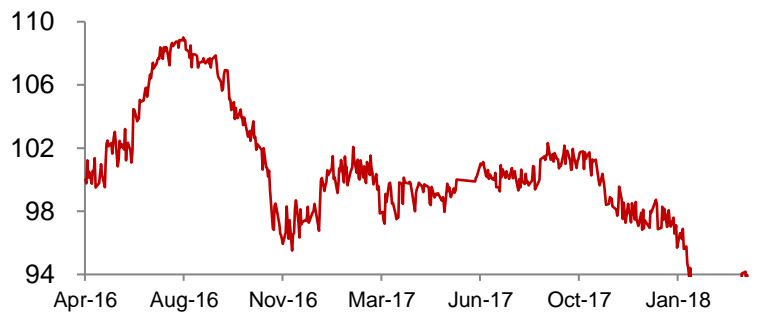


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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 Bond 5+ Index	-1.52	-0.51	-6.52	-9.46	-	-

### ANNUAL PERFORMANCE (%)

YTD	-6.52
2017	-0.53
Inception - 29 Dec 2016	-1.53

### TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	14.71
FXTN 8.125 12/16/2035	9.33
RTB 6.125 10/24/2037	8.21
RTB 3.25 8/15/2023	6.56
FXTN 3.625 9/9/2025	6.44
RTB 5.875 3/1/2032	6.39
FXTN 4.125 8/20/2024	6.28
FXTN 4.625 9/9/2040	5.29
RTB 3.5 9/20/2026	4.36
FXTN 8.75 5/27/2030	4.26

### STATISTICS

No. of constituents	22
Market Capitalization (PHP billions)	1,964.62
Weighted average	
Clean price	96.53
Coupon (%)	4.81
Yield to maturity (%)	5.35
Modified duration	8.87
Time to maturity (years)	12.94

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	15.49
7 - 10	18.63
10 - 15	33.15
15 - 20	27.44
20+	5.29

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