

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).

**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	-0.26	-1.17	-3.29	-5.69	-	-

**ANNUAL PERFORMANCE (%)**

YTD	-4.07
2017	0.58
Inception - 29 Dec 2016	-0.96

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 8 7/19/2031	8.13
RTB 4.625 12/4/2022	7.07
FXTN 3.875 11/22/2019	5.59
RTB 4.25 4/11/2020	5.15
FXTN 8.125 12/16/2035	5.03
RTB 6.125 10/24/2037	4.55
RTB 3.25 8/15/2023	3.68
FXTN 3.625 9/9/2025	3.60
FXTN 4.125 8/20/2024	3.53
RTB 5.875 3/1/2032	3.51

**STATISTICS**

No. of constituents	40
Market Capitalization (PHP billions)	3,510.50
Weighted average	
Clean price	96.75
Coupon (%)	4.27
Yield to maturity (%)	4.91
Modified duration	6.04
Time to maturity (years)	8.36

**TENOR DISTRIBUTION**

	Wt (%)
0 - 1	1.15
1 - 3	25.91
3 - 5	17.51
5 - 7	8.70
7 - 10	10.39
10 - 15	18.35
15 - 20	15.04
20+	2.96

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