

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	-1.44	-4.23	-5.35	-10.20	-	-

ANNUAL PERFORMANCE (%)

YTD	-8.13
2017	0.58
Inception - 29 Dec 2016	-0.96

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	7.87
RTB 4.625 12/4/2022	7.14
FXTN 3.875 11/22/2019	5.84
RTB 4.25 4/11/2020	5.34
FXTN 8.125 12/16/2035	4.97
RTB 6.125 10/24/2037	4.43
RTB 3.25 8/15/2023	3.60
FXTN 3.625 9/9/2025	3.53
RTB 4.875 6/13/2021	3.51
RTB 5.875 3/1/2032	3.35

STATISTICS

No. of constituents	41
Market Capitalization (PHP billions)	3,349.01
Weighted average	
Clean price	91.76
Coupon (%)	4.27
Yield to maturity (%)	6.02
Modified duration	5.68
Time to maturity (years)	8.00

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	28.59
3 - 5	20.77
5 - 7	8.83
7 - 10	6.58
10 - 15	17.67
15 - 20	14.76
20+	2.80

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