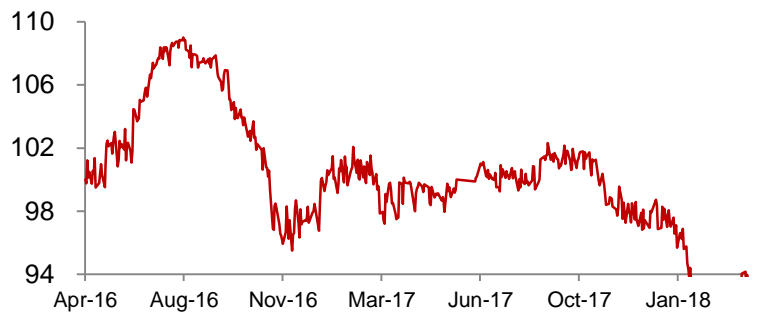


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	5.95	-1.98	-2.67	-8.18	-	-

**ANNUAL PERFORMANCE (%)**

YTD	-7.61
2017	-0.53
Inception - 29 Dec 2016	-1.53

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 8 7/19/2031	15.57
FXTN 8.125 12/16/2035	9.98
RTB 6.125 10/24/2037	8.49
FXTN 3.625 9/9/2025	6.89
RTB 5.875 3/1/2032	6.65
FXTN 4.125 8/20/2024	6.00
FXTN 4.625 9/9/2040	5.70
FXTN 8.75 5/27/2030	4.64
RTB 3.5 9/20/2026	4.60
FXTN 8 9/30/2035	3.70

**STATISTICS**

No. of constituents	22
Market Capitalization (PHP billions)	1,789.23
Weighted average	
Clean price	93.90
Coupon (%)	4.98
Yield to maturity (%)	5.82
Modified duration	8.83
Time to maturity (years)	13.03

**TENOR DISTRIBUTION**

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	17.10
7 - 10	12.92
10 - 15	35.25
15 - 20	29.03
20+	5.70

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