

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, 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 5+ Index	0.48	7.49	4.89	5.80	-	-

ANNUAL PERFORMANCE (%)

YTD	6.52
2018	-6.90
2017	-0.53
Inception - 29 Dec 2016	-1.53

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	13.68
FXTN 8.125 12/16/2035	8.94
RTB 6.125 10/24/2037	8.18
FXTN 3.625 9/9/2025	6.17
RTB 5.875 3/1/2032	5.98
FXTN 4.625 9/9/2040	5.48
FXTN 4.125 8/20/2024	5.35
RTB 3.5 9/20/2026	4.14
FXTN 8.75 5/27/2030	4.08
FXTN 6.25 3/22/2028	3.65

STATISTICS

No. of constituents	25
Market Capitalization (PHP billions)	2,092.05
Weighted average	
Clean price	99.47
Coupon (%)	4.98
Yield to maturity (%)	5.17
Modified duration	8.80
Time to maturity (years)	12.63

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	17.54
7 - 10	17.18
10 - 15	31.39
15 - 20	28.41
20+	5.48

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