

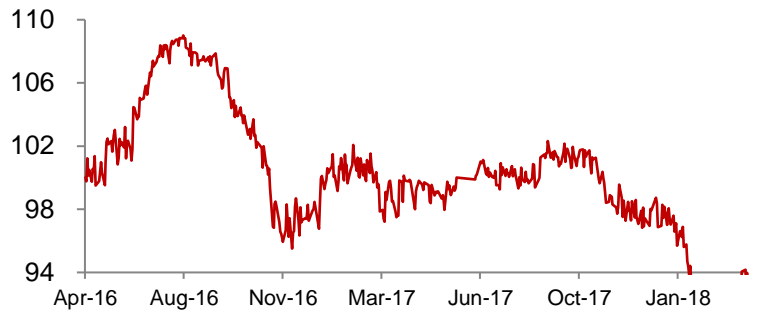


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	3.99	5.47	18.61	18.10	47.53	-

### ANNUAL PERFORMANCE (%)

YTD	18.61
2018	-6.90
2017	-0.53
Inception - 29 Dec 2016	-1.53

### TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	13.35
FXTN 8.125 12/16/2035	8.89
RTB 6.125 10/24/2037	8.11
RTB 5.875 3/1/2032	5.98
FXTN 3.625 9/9/2025	5.69
FXTN 4.625 9/9/2040	5.54
FXTN 4.125 8/20/2024	4.91
FXTN 6.875 1/10/2029	4.77
RTB 3.5 9/20/2026	3.88
FXTN 8.75 5/27/2030	3.82

### STATISTICS

No. of constituents	25
Market Capitalization (PHP billions)	2,389.62
Weighted average	
Clean price	109.57
Coupon (%)	5.04
Yield to maturity (%)	4.14
Modified duration	8.91
Time to maturity (years)	12.36

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	16.95
7 - 10	18.94
10 - 15	30.40
15 - 20	28.17
20+	5.54

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