

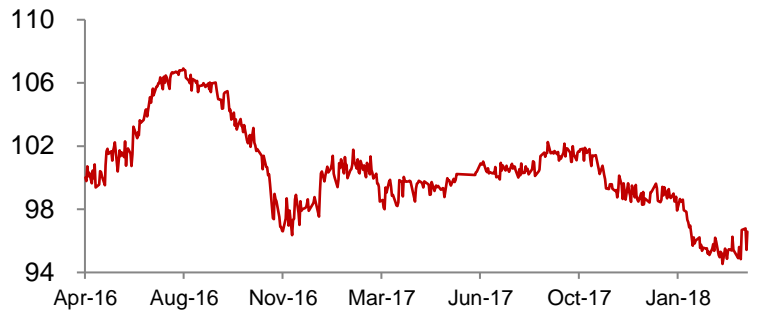


The BPI Philippine Government Liquid Bond Index intends to reflect the performance of the most liquid and actively traded Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment 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 Liquid Bond Index	3.06	4.65	13.72	13.10	59.27	-

### ANNUAL PERFORMANCE (%)

YTD	13.72
2018	-4.63
2017	0.34
Inception - 29 Dec 2016	-1.23

### TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	10.40
RTB 4.625 12/4/2022	8.36
RTB 6.25 3/12/2024	8.15
FXTN 8.125 12/16/2035	6.92
RTB 6.125 10/24/2037	6.32
RTB 5.875 3/1/2032	4.65
FXTN 3.625 9/9/2025	4.43
RTB 3.25 8/15/2023	4.38
FXTN 4.625 9/9/2040	4.31
RTB 4.875 6/13/2021	4.01

### STATISTICS

No. of constituents	23
Market Capitalization (PHP billions)	3,068.86
Weighted average	
Clean price	104.93
Coupon (%)	4.44
Yield to maturity (%)	4.06
Modified duration	6.50
Time to maturity (years)	8.59

### TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	13.14
3 - 5	26.18
5 - 7	13.20
7 - 10	9.39
10 - 15	20.54
15 - 20	13.23
20+	4.31

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