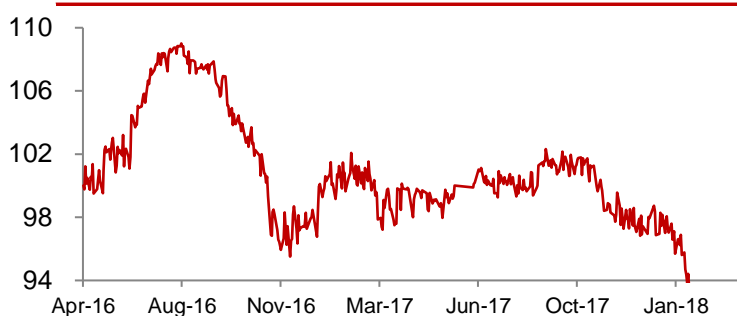




The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	-2.10	2.69	8.00	26.69	94.73	-

**ANNUAL PERFORMANCE (%)**

YTD	21.81
2018	-6.90
2017	-0.53
Inception - 29 Dec 2016	-1.53

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 8 7/19/2031	13.22
FXTN 8.125 12/16/2035	8.81
RTB 6.125 10/24/2037	8.26
RTB 5.875 3/1/2032	6.02
FXTN 3.625 9/9/2025	5.80
FXTN 6.875 1/10/2029	5.76
FXTN 4.625 9/9/2040	5.65
FXTN 6.25 2/14/2026	4.06
RTB 3.5 9/20/2026	3.96
FXTN 8.75 5/27/2030	3.90

**STATISTICS**

No. of constituents	24
Market Capitalization (PHP billions)	2,401.35
Weighted average	
Clean price	111.96
Coupon (%)	5.13
Yield to maturity (%)	3.93
Modified duration	9.06
Time to maturity (years)	12.52

**TENOR DISTRIBUTION**

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	17.10
7 - 10	16.28
10 - 15	30.61
15 - 20	30.36
20+	5.65

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