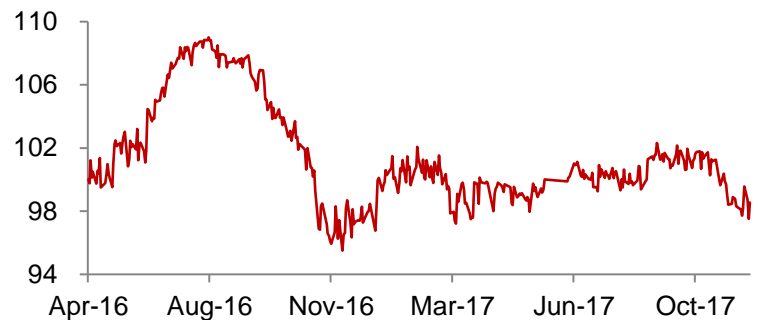


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	-2.67	-1.32	-0.79	0.26	-	-

**ANNUAL PERFORMANCE (%)**

YTD	0.09
Inception - 29 Dec 2016	-1.53

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 8 7/19/2031	14.01
FXTN 8.125 12/16/2035	8.92
RTB 6.125 10/24/2037	8.07
RTB 5.875 3/1/2032	5.92
FXTN 3.625 9/9/2025	5.90
RTB 3.25 8/15/2023	5.79
FXTN 4.625 9/9/2040	5.78
FXTN 4.125 8/20/2024	5.52
FXTN 8.75 5/27/2030	4.00
RTB 3.5 9/20/2026	3.87

**STATISTICS**

No. of constituents	24
Market Capitalization (PHP billions)	2,306.52
Weighted average	
Clean price	106.46
Coupon (%)	4.73
Yield to maturity (%)	4.26
Modified duration	9.35
Time to maturity (years)	13.27

**TENOR DISTRIBUTION**

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	-
5 - 7	19.71
7 - 10	16.46
10 - 15	28.07
15 - 20	29.98
20+	5.78

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