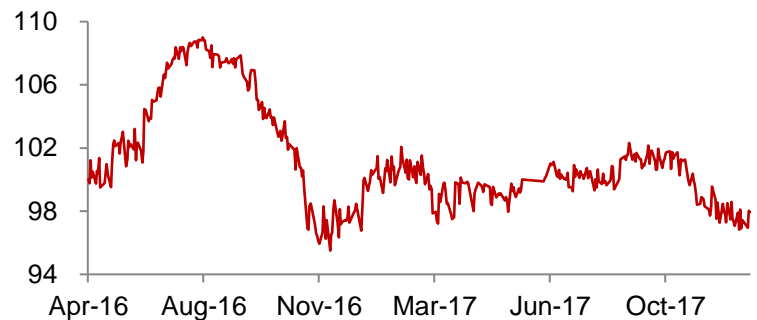


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	-0.62	-3.81	-3.15	-0.53	-	-

**ANNUAL PERFORMANCE (%)**

YTD	-0.53
Inception - 29 Dec 2016	-1.53

**TOP TEN HOLDINGS**

	Wt (%)
FXTN 8 7/19/2031	13.95
FXTN 8.125 12/16/2035	9.04
RTB 6.125 10/24/2037	8.22
RTB 5.875 3/1/2032	5.96
FXTN 3.625 9/9/2025	5.93
RTB 3.25 8/15/2023	5.76
FXTN 4.125 8/20/2024	5.54
FXTN 4.625 9/9/2040	5.25
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)	2,294.55
Weighted average	
Clean price	105.58
Coupon (%)	4.73
Yield to maturity (%)	4.35
Modified duration	9.23
Time to maturity (years)	13.12

**TENOR DISTRIBUTION**

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	2.48
5 - 7	17.29
7 - 10	16.96
10 - 15	27.91
15 - 20	30.12
20+	5.25

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