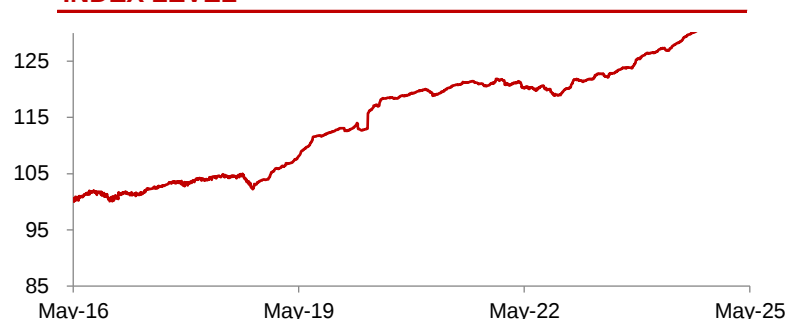


The BPI Philippine Government Bond 1-3 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to three-year tenors. For more information, you may email BPI Investments Inc. at bpi_investment@bpi.com.ph.

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 1-3 Index	0.44	1.33	2.67	5.71	3.99	2.92

ANNUAL PERFORMANCE (%)

YTD	2.46
2024	4.79
2023	4.88
2022	-0.75
2021	1.13
Inception - 29 Dec 2020	19.66

TOP TEN HOLDINGS

	Wt (%)
RTB 4.875 3/4/2027	19.57
RTB 5.75 3/7/2028	18.20
RTB 4.625 6/2/2027	15.30
FXTN 4.75 5/4/2027	11.82
FXTN 3.625 4/22/2028	11.74
FXTN 6.25 3/22/2028	5.54
FXTN 8.625 9/6/2027	5.53
RTB 3.5 9/20/2026	4.22
RPGB 6 1/4/2027	3.94
RTB 6.25 10/20/2026	2.31

STATISTICS

No. of constituents	11
Market Capitalization (PHP billions)	2,335.22
Weighted average	
Clean price	99.09
Coupon (%)	4.12
Yield to maturity (%)	4.58
Modified duration	2.05
Time to maturity (years)	2.19

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	100.00
3 - 5	-
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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