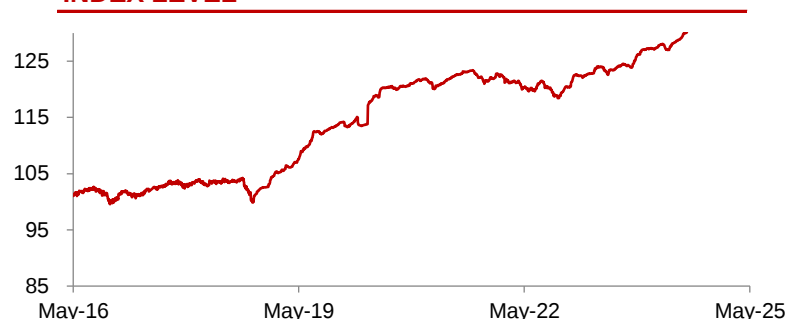


The BPI Philippine Government Bond 1-5 Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with one to five-year tenors. For more information, you may email BPI Investments Inc. at bpi_investment@bpi.com.ph.

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 1-5 Index	0.46	1.39	2.73	6.30	4.24	2.80

ANNUAL PERFORMANCE (%)

YTD	2.68
2024	4.56
2023	5.58
2022	-1.25
2021	0.15
Inception - 29 Dec 2020	21.69

TOP TEN HOLDINGS

	Wt (%)
RPGB 6.25 2/28/2029	13.71
RTB 4.875 3/4/2027	10.44
RTB 5.75 3/7/2028	9.71
FXTN 6.875 1/10/2029	8.51
RTB 4.625 6/2/2027	8.16
RTB 6.125 8/22/2028	6.62
FXTN 4.75 5/4/2027	6.31
FXTN 3.625 4/22/2028	6.26
FXTN 3.75 8/12/2028	6.05
FXTN 6.5 5/19/2029	5.97

STATISTICS

No. of constituents	19
Market Capitalization (PHP billions)	4,377.79
Weighted average	
Clean price	99.97
Coupon (%)	4.48
Yield to maturity (%)	4.60
Modified duration	2.64
Time to maturity (years)	2.89

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	53.34
3 - 5	46.66
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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