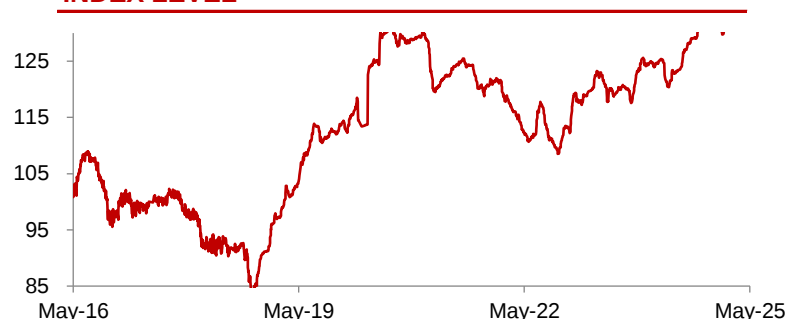


The BPI Philippine Government Bond 5+ Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso with tenors of more than five years. For more information, you may email BPI Investments Inc. at bpi_investment@bpi.com.ph.

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 5+ Index	0.15	0.69	1.20	8.04	5.77	1.16

ANNUAL PERFORMANCE (%)

YTD	1.65
2024	4.07
2023	10.98
2022	-6.89
2021	-6.12
Inception - 29 Dec 2020	29.35

TOP TEN HOLDINGS

	Wt (%)
FXTN 8 7/19/2031	9.33
FXTN 6.75 9/15/2032	7.77
RPGb 6.25 1/25/2034	7.63
RPGb 6.375 4/28/2035	6.17
RPGb 6.375 7/27/2030	6.15
RPGb 8.125 12/16/2035	4.85
RPGb 8 9/30/2035	4.29
RPGb 4 7/22/2031	3.86
RPGb 4.625 9/9/2040	3.77
RPGb 6.875 5/23/2044	3.60

STATISTICS

No. of constituents	33
Market Capitalization (PHP billions)	4,914.46
Weighted average	
Clean price	102.04
Coupon (%)	5.24
Yield to maturity (%)	4.94
Modified duration	7.07
Time to maturity (years)	9.41

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	-
3 - 5	1.67
5 - 7	30.96
7 - 10	34.29
10 - 15	20.71
15 - 20	11.35
20+	1.01

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