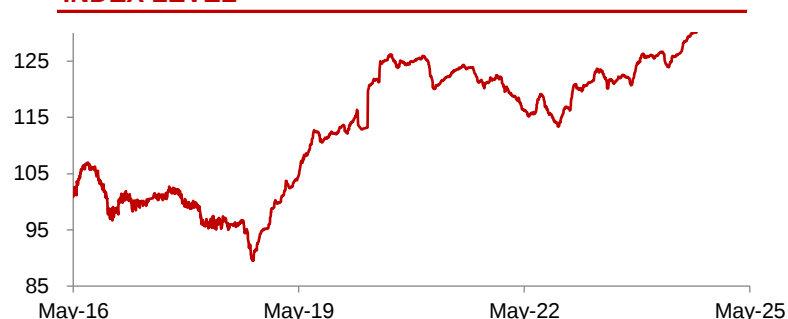


The BPI Philippine Government Bond Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may email BPI Investments Inc. at bpi_investment@bpi.com.ph.

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 Index	0.29	1.04	1.99	6.96	4.98	2.00

ANNUAL PERFORMANCE (%)

YTD	2.17
2024	4.32
2023	8.24
2022	-4.22
2021	-2.97
Inception - 29 Dec 2020	25.48

TOP TEN HOLDINGS

	Wt (%)
RPGB 6.25 2/28/2029	6.46
FXTN 8 7/19/2031	4.94
RTB 4.875 3/4/2027	4.92
RTB 5.75 3/7/2028	4.57
FXTN 6.75 9/15/2032	4.11
RPGB 6.25 1/25/2034	4.04
RPGB 6.875 1/10/2029	4.01
RPGB 4.625 6/2/2027	3.85
RPGB 6.375 4/28/2035	3.26
RPGB 6.375 7/27/2030	3.25

STATISTICS

No. of constituents	52
Market Capitalization (PHP billions)	9,292.25
Weighted average	
Clean price	101.06
Coupon (%)	4.88
Yield to maturity (%)	4.78
Modified duration	4.98
Time to maturity (years)	6.34

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	25.13
3 - 5	22.87
5 - 7	16.38
7 - 10	18.14
10 - 15	10.95
15 - 20	6.00
20+	0.53

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