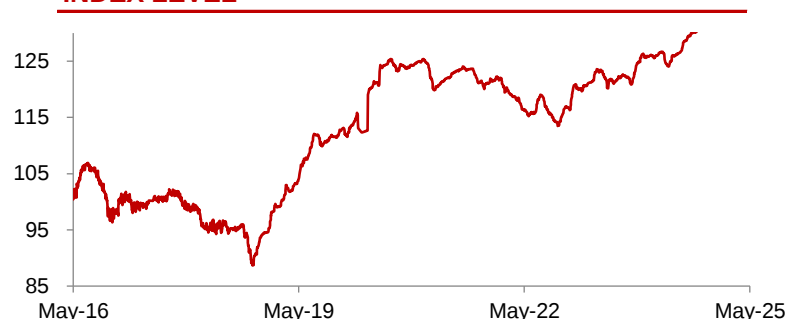


The BPI Philippine Government Liquid Bond Index intends to reflect the performance of the most liquid and actively traded Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may email BPI Investments Inc. at bpi_investment@bpi.com.ph.

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 Liquid Bond Index	0.30	1.04	2.02	6.93	4.99	2.09

ANNUAL PERFORMANCE (%)

YTD	2.21
2024	4.36
2023	8.18
2022	-3.99
2021	-2.71
Inception - 29 Dec 2020	24.92

TOP TEN HOLDINGS

	Wt (%)
RPGB 6.25 2/28/2029	6.88
FXTN 8 7/19/2031	5.26
RTB 4.875 3/4/2027	5.24
RTB 5.75 3/7/2028	4.87
FXTN 6.75 9/15/2032	4.38
RPGB 6.25 1/25/2034	4.30
RPGB 6.875 1/10/2029	4.27
RPGB 4.625 6/2/2027	4.10
RPGB 6.375 4/28/2035	3.48
RPGB 6.375 7/27/2030	3.47

STATISTICS

No. of constituents	38
Market Capitalization (PHP billions)	8,717.33
Weighted average	
Clean price	101.02
Coupon (%)	4.86
Yield to maturity (%)	4.78
Modified duration	4.87
Time to maturity (years)	6.15

TENOR DISTRIBUTION

	Wt (%)
0 - 1	-
1 - 3	25.68
3 - 5	23.44
5 - 7	17.05
7 - 10	18.29
10 - 15	9.14
15 - 20	6.40
20+	-

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