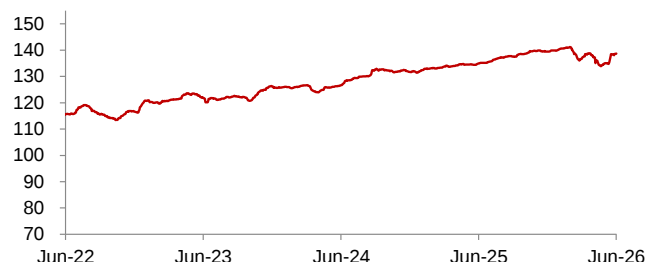


The BPI Philippine Government Bond Index intends to reflect the performance of Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may email BPI Index at bpiindex@bpi.com.ph.

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	2.75	1.34	-0.54	2.76	4.43	2.36

ANNUAL PERFORMANCE (%)

YTD	-0.54
2025	5.86
2024	4.32
2023	8.24
2022	-4.22
Inception - 31 Dec 2021	21.76

TOP TEN HOLDINGS

	Wt (%)
RPGB 6.25 2/28/2029	5.84
RPGB 6.75 9/15/2032	5.25
RPGB 6.375 4/28/2035	5.03
RPGB 6 8/20/2030	4.92
RPGB 8 7/19/2031	4.78
RPGB 6.375 7/27/2030	4.45
RPGB 5.75 3/7/2028	4.18
RPGB 3.625 4/22/2028	3.78
RPGB 6.875 1/10/2029	3.62
RPGB 6.25 1/25/2034	3.59

STATISTICS

No. of constituents	48
Market Capitalization (PHP billions)	10,154.84
Weighted average	
Clean price	98.58
Coupon (%)	4.95
Yield to maturity (%)	5.32
Modified duration	4.70
Time to maturity (years)	6.01

TENOR DISTRIBUTION

	Wt (%)
0 - 1	3.55
1 - 3	29.22
3 - 5	16.37
5 - 7	18.65
7 - 10	19.71
10 - 15	6.95
15 - 20	4.41
20+	1.14

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