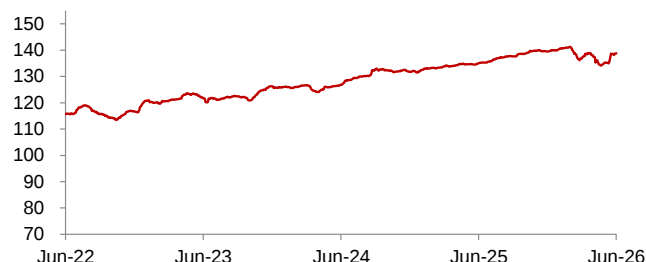


The BPI Philippine Government Liquid Bond Index intends to reflect the performance of the most liquid and actively traded Philippine Government fixed-rate straight bonds denominated in Philippine Peso. For more information, you may email BPI Index at bpiindex@bpi.com.ph.

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 Liquid Bond Index	2.70	1.34	-0.50	2.77	4.46	2.42

ANNUAL PERFORMANCE (%)

YTD	-0.50
2025	5.88
2024	4.36
2023	8.18
2022	-3.99
Inception - 31 Dec 2021	21.53

TOP TEN HOLDINGS

	Wt (%)
RPGB 6.25 2/28/2029	6.09
RPGB 6.75 9/15/2032	5.47
RPGB 6.375 4/28/2035	5.25
RPGB 6 8/20/2030	5.12
RPGB 8 7/19/2031	4.98
RPGB 6.375 7/27/2030	4.64
RPGB 5.75 3/7/2028	4.36
RPGB 3.625 4/22/2028	3.94
RPGB 6.875 1/10/2029	3.78
RPGB 6.25 1/25/2034	3.74

STATISTICS

No. of constituents	37
Market Capitalization (PHP billions)	9,741.10
Weighted average	
Clean price	98.57
Coupon (%)	4.94
Yield to maturity (%)	5.31
Modified duration	4.63
Time to maturity (years)	5.92

TENOR DISTRIBUTION

	Wt (%)
0 - 1	3.71
1 - 3	30.13
3 - 5	16.55
5 - 7	18.20
7 - 10	20.11
10 - 15	5.51
15 - 20	4.60
20+	1.19

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