

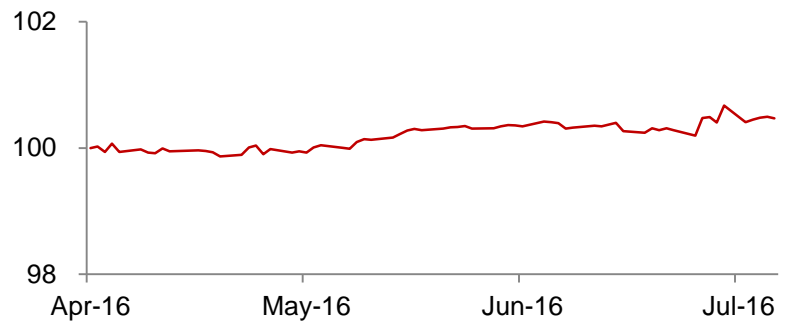


The BPI Philippine Government Money Market Index intends to reflect the performance of Philippine Government treasury bills or short-term fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph or call 816-9122.

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 Money Market Index	0.16	0.53	-	-	-	-

ANNUAL PERFORMANCE (%)

Since inception	0.47
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STATISTICS

No. of constituents	12
Market Capitalization (PHP billions)	176.80
Weighted average	
Clean price	101.19
Coupon (%)	3.14
Yield to maturity (%)	1.53
Modified duration	0.65
Time to maturity (years)	0.67

TOP TEN HOLDINGS

	Wt (%)
FXTN 7 3/31/2017	32.57
FXTN 2.875 5/22/2017	29.03
FXTN 14.375 4/24/2017	5.60
TBILL 0 10/5/2016	4.71
TBILL 0 12/7/2016	4.56
TBILL 0 11/2/2016	3.38
TBILL 0 1/18/2017	3.36
TBILL 0 2/22/2017	3.36
TBILL 0 3/15/2017	3.36
TBILL 0 6/7/2017	3.36

TENOR DISTRIBUTION

	Wt (%)
0 - 1	100.00
1 - 3	-
3 - 5	-
5 - 7	-
7 - 10	-
10 - 15	-
15 - 20	-
20+	-

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