

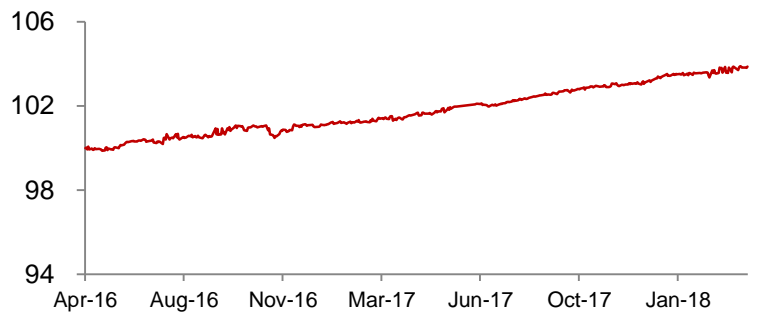


The BPI Philippine Government Money Market Index intends to reflect the performance of Philippine Government treasury bills or short-term fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, Inc. at [bpi\\_investment@bpi.com.ph](mailto: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 Money Market Index	-0.08	0.28	0.80	2.11	-	-

### ANNUAL PERFORMANCE (%)

YTD	0.56
2017	2.20
Inception - 29 Dec 2016	0.99

### TOP TEN HOLDINGS

	Wt (%)
FXTN 5 8/18/2018	40.62
FXTN 7.875 2/19/2019	34.23
TBILL 0 7/18/2018	4.46
TBILL 0 8/15/2018	4.25
TBILL 0 8/1/2018	3.99
TBILL 0 9/26/2018	3.50
TBILL 0 9/12/2018	3.47
FXTN 8.875 11/20/2018	3.19
TBILL 0 1/16/2019	2.28

### STATISTICS

No. of constituents	9
Market Capitalization (PHP billions)	214.31
Weighted average	
Clean price	100.76
Coupon (%)	4.01
Yield to maturity (%)	3.04
Modified duration	0.48
Time to maturity (years)	0.49

### TENOR DISTRIBUTION

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

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