

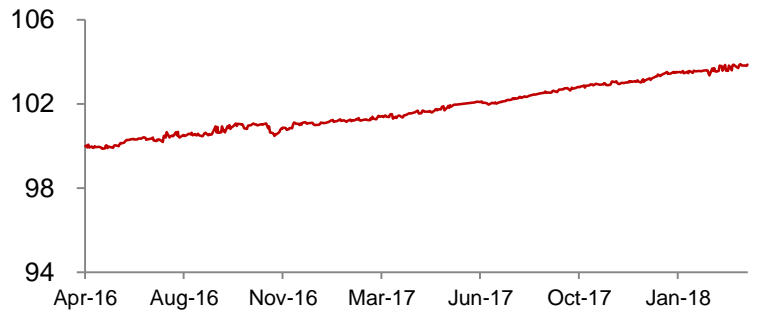


The BPI Philippine Government Money Market Index intends to reflect the performance of Philippine Government treasury bills or short-term fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.37	0.72	1.29	2.35	-	-

### ANNUAL PERFORMANCE (%)

YTD	1.66
2017	2.20
Inception - 29 Dec 2016	0.99

### TOP TEN HOLDINGS

	Wt (%)
FXTN 7.875 2/19/2019	37.72
FXTN 4.75 7/19/2019	20.27
FXTN 5 4/26/2019	13.27
TBILL 0 11/14/2018	4.30
TBILL 0 1/16/2019	4.24
FXTN 8.875 11/20/2018	3.40
TBILL 0 5/29/2019	2.97
TBILL 0 6/5/2019	2.97
TBILL 0 7/24/2019	2.95
TBILL 0 6/26/2019	2.89

### STATISTICS

No. of constituents	12
Market Capitalization (PHP billions)	196.64
Weighted average	
Clean price	100.11
Coupon (%)	3.92
Yield to maturity (%)	3.41
Modified duration	0.57
Time to maturity (years)	0.59

### TENOR DISTRIBUTION

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

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