

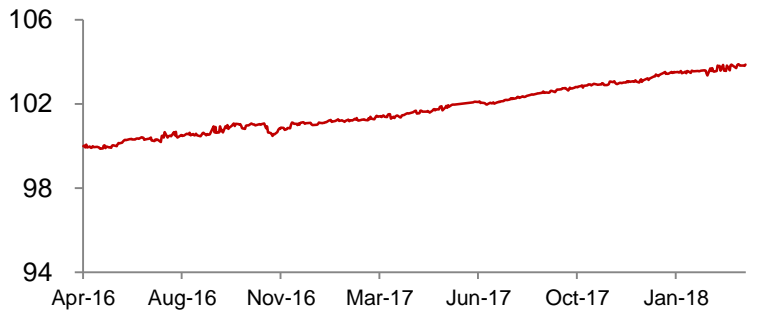


The BPI Philippine Government Money Market Index intends to reflect the performance of Philippine Government treasury bills or short-term fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit www.bpiindex.com, email BPI Investment Management, Inc. at bpi_investment@bpi.com.ph.

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	0.36	0.35	1.07	2.24	-	-

ANNUAL PERFORMANCE (%)

YTD	2.01
2017	2.20
Inception - 29 Dec 2016	0.99

TOP TEN HOLDINGS

	Wt (%)
FXTN 7.875 2/19/2019	24.64
FXTN 4.75 7/19/2019	13.55
FXTN 5 4/26/2019	8.72
TBILL 0 1/30/2019	4.01
FXTN 4.75 8/30/2019	2.95
TBILL 0 3/13/2019	2.31
TBILL 0 2/13/2019	2.22
TBILL 0 4/24/2019	2.21
TBILL 0 5/29/2019	1.99
TBILL 0 6/5/2019	1.99

STATISTICS

No. of constituents	29
Market Capitalization (PHP billions)	293.92
Weighted average	
Clean price	98.65
Coupon (%)	2.53
Yield to maturity (%)	4.82
Modified duration	0.44
Time to maturity (years)	0.46

TENOR DISTRIBUTION

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

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