

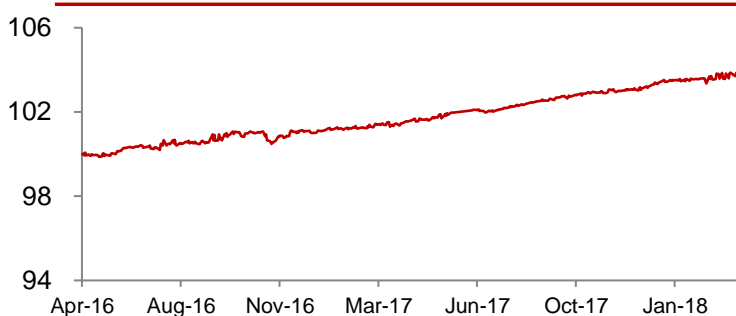


The BPI Philippine Government Money Market Index intends to reflect the performance of Philippine Government treasury bills or short-term fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.38	1.17	2.70	3.81	106.33	-

### ANNUAL PERFORMANCE (%)

YTD	2.02
2018	2.32
2017	2.20
Inception - 29 Dec 2016	0.99

### TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	33.38
FXTN 3.375 1/12/2020	7.54
FXTN 4.75 7/19/2019	6.74
FXTN 7.75 2/18/2020	3.27
TBILL 0 1/15/2020	3.25
TBILL 0 1/22/2020	2.75
TBILL 0 7/10/2019	2.60
TBILL 0 8/20/2019	2.24
TBILL 0 8/14/2019	2.09
TBILL 0 1/29/2020	2.08

### STATISTICS

No. of constituents	36
Market Capitalization (PHP billions)	593.00
Weighted average	
Clean price	98.47
Coupon (%)	1.75
Yield to maturity (%)	4.82
Modified duration	0.50
Time to maturity (years)	0.52

### TENOR DISTRIBUTION

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

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