

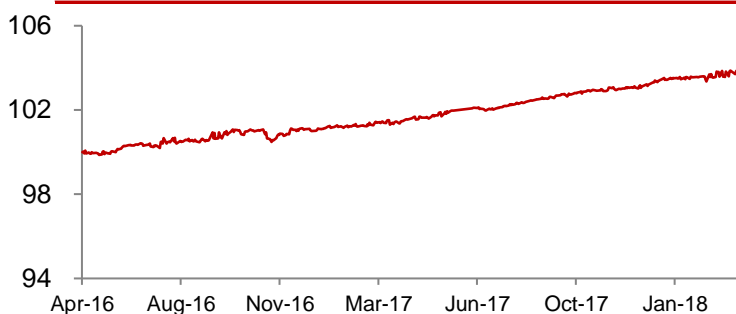


The BPI Philippine Government Money Market Index intends to reflect the performance of Philippine Government treasury bills or short-term fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.64	1.44	2.98	4.09	111.32	-

### ANNUAL PERFORMANCE (%)

YTD	2.67
2018	2.32
2017	2.20
Inception - 29 Dec 2016	0.99

### TOP TEN HOLDINGS

	Wt (%)
FXTN 3.875 11/22/2019	26.96
RTB 4.25 4/11/2020	24.52
FXTN 3.375 1/12/2020	6.09
FXTN 7.75 2/18/2020	2.65
TBILL 0 1/15/2020	2.62
TBILL 0 1/22/2020	2.22
TBILL 0 7/31/2019	2.15
TBILL 0 8/20/2019	1.81
TBILL 0 8/14/2019	1.69
TBILL 0 1/29/2020	1.68

### STATISTICS

No. of constituents	36
Market Capitalization (PHP billions)	738.99
Weighted average	
Clean price	98.82
Coupon (%)	2.04
Yield to maturity (%)	4.42
Modified duration	0.56
Time to maturity (years)	0.58

### TENOR DISTRIBUTION

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

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