

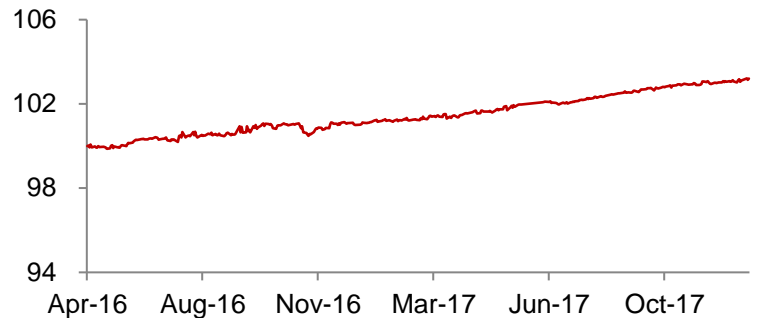


The BPI Philippine Government Money Market Index intends to reflect the performance of Philippine Government treasury bills or short-term fixed-rate straight bonds denominated in Philippine Peso. For more information, you may visit [www.bpiindex.com](http://www.bpiindex.com), email BPI Investment Management, 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	0.22	0.44	1.12	2.20	-	-

### ANNUAL PERFORMANCE (%)

YTD	2.20
Inception - 29 Dec 2016	0.99

### TOP TEN HOLDINGS

	Wt (%)
FXTN 2.125 5/23/2018	46.71
FXTN 5 8/18/2018	33.23
TBILL 0 3/14/2018	3.38
TBILL 0 2/28/2018	3.38
TBILL 0 4/25/2018	3.37
TBILL 0 4/11/2018	3.24
FXTN 8.875 11/20/2018	2.57
TBILL 0 5/16/2018	2.24
TBILL 0 3/28/2018	1.88

### STATISTICS

No. of constituents	9
Market Capitalization (PHP billions)	265.27
Weighted average	
Clean price	100.20
Coupon (%)	2.31
Yield to maturity (%)	2.37
Modified duration	0.46
Time to maturity (years)	0.47

### TENOR DISTRIBUTION

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

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