

BPI Index

BPI PHILIPPINE GOVERNMENT MONEY MARKET INDEX

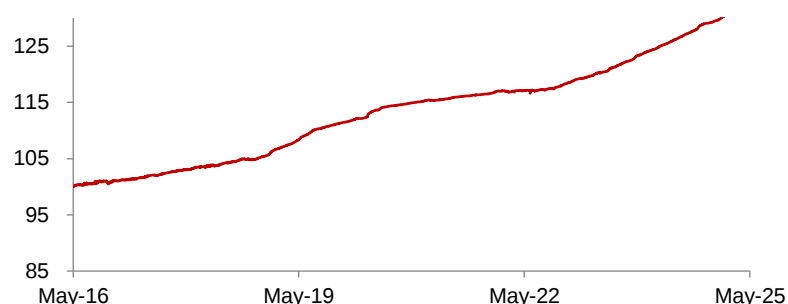
MONTHLY FACTSHEET | 30 MAY 2025

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 email BPI Investments 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 Inc	0.42	1.21	2.49	5.01	4.20	3.14

ANNUAL PERFORMANCE (%)

YTD	2.17
2024	4.82
2023	4.40
2022	1.55
2021	1.43
Inception - 29 Dec 2020	15.07

TOP TEN HOLDINGS

	Wt (%)
RTB 2.625 8/12/2025	29.32
FXTN 3.625 9/9/2025	16.40
FXTN 3.375 4/8/2026	15.81
FXTN 6.25 2/14/2026	13.43
FXTN 5.25 2/4/2026	2.58
RPTB 0 8/6/2025	0.94
RPTB 0 9/10/2025	0.94
RPTB 0 9/17/2025	0.94
RPTB 0 9/24/2025	0.94
RPTB 0 10/1/2025	0.84

STATISTICS

No. of constituents	44
Market Capitalization (PHP billions)	1,764.60
Weighted average	
Clean price	99.16
Coupon (%)	2.39
Yield to maturity (%)	4.46
Modified duration	0.45
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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