

Financial Statement

For the period Mar 31, 2024 to Jun 30, 2024

ABF PHILS BOND INDEX FUND

BALANCE SHEET

As of 06/30/2024

ASSETS

INVESTMENTS	16,791,304,639.19
ACCRUED INCOME RECEIVABLE	229,634,326.40
RECEIVABLES	127,440.00
TOTAL ASSETS	17,021,066,405.59

LIABILITIES & EQUITY

LIABILITIES

TRUST FEE PAYABLE	4,424,341.86
OTHER PAYABLES	5,515,447.65
TOTAL LIABILITIES	9,939,789.51

EQUITY

CONTRIBUTION	45,605,751,741.89
WITHDRAWAL	(34,218,894,149.98)
NET INCOME/(LOSS)	(16,770,974.49)
RETAINED EARNINGS	5,640,963,893.60
UNREALIZED GAIN/(LOSS) - FVOCI	76,105.06
TOTAL EQUITY	17,011,126,616.08

TOTAL LIABILITIES & EQUITY	17,021,066,405.59
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Financial Statement

ABF PHILS BOND INDEX FUND

Account Number: 000000013400676

INCOME STATEMENT
For the period 03/31/2024 to 06/30/2024

	2nd Quarter 2024	Year to Date 2024
INCOME		
INTEREST INCOME		
GOVERNMENT SECURITIES	184,960,531.23	355,543,240.23
DEPOSIT IN BANKS	768.33	1,420.70
REALIZED GAIN/(LOSS)	(13,649,620.86)	(16,150,639.95)
RGL NET CHANGE IN FAIR VALUE	(189,818,557.58)	(334,181,627.78)
TOTAL INCOME	(18,506,878.88)	5,212,393.20
EXPENSE		
TRUST FEE EXPENSE	(7,787,947.59)	(15,169,468.12)
TRANSACTION COST	(7,600.00)	(16,000.00)
MANAGEMENT FEE	(87,898.56)	(175,797.12)
CUSTODY FEE	(3,349,654.91)	(6,524,502.45)
MISCELLANEOUS EXPENSE	(50,300.00)	(97,600.00)
TOTAL EXPENSE	(11,283,401.06)	(21,983,367.69)
NET INCOME	(29,790,279.94)	(16,770,974.49)

Unless otherwise duly exempted by law and applicable regulations, all income received or held by BPI Wealth on behalf of the aforementioned account is net of withholding tax as determined to be applicable by the appropriate withholding agent. It is the responsibility of the clients to consult with their respective tax counsels.

Financial Statement

ABF PHILS BOND INDEX FUND

Account Number: **000000013400676**

PORTFOLIO COMPOSITION
As of **06/30/2024**

Security	Coupon Rate	Maturity Date	Face Amount/ No. of Shares	Cost/ Carrying Value *	Average Acq. Price	YTM	Accrued Income	Market Price	Market Value **	% Unrealized Gain/Loss	% to Total Portfolio	
PHP												
FIXED INCOME												
GOVERNMENT SECURITIES												
				17,906,314,278.22				229,634,326.40				16,772,068,815.12
FAIR VALUE THROUGH PROFIT OR LOSS												
IFXT1061	3.80%	05/04/27	777,000,000.0000	795,146,961.64	102.34		4,592,933.33	96.74	751,647,733.20	-4.11%	4.48%	
IFXT1063	5.00%	03/22/28	323,000,000.0000	320,874,821.55	99.34		4,396,388.89	99.71	322,057,098.40	-0.05%	1.92%	
IFXT1064	5.50%	01/10/29	1,018,200,000.0000	1,097,180,581.22	107.76		26,444,916.67	101.49	1,033,375,150.98	-2.82%	6.15%	
IFXT1065	2.30%	07/09/30	489,700,000.0000	476,515,133.36	97.31		5,349,972.50	85.18	417,135,617.39	-13.11%	2.48%	
IFXT1066	3.20%	07/22/31	547,510,000.0000	524,980,503.64	95.89		7,689,473.78	88.12	482,465,921.50	-9.01%	2.87%	
IFXT1067	3.90%	01/20/32	390,000,000.0000	359,016,763.80	92.06		6,760,000.00	91.69	357,573,411.00	-1.84%	2.13%	
IFXT1068	5.80%	06/23/32	427,367,000.0000	441,567,957.78	103.32		481,975.01	103.49	442,296,638.78	0.63%	2.63%	
IFXT1069	5.40%	09/15/32	780,000,000.0000	794,166,985.27	101.82		12,285,000.00	100.90	787,000,656.00	-0.76%	4.69%	
IFXT1070	6.00%	10/20/32	210,000,000.0000	215,356,155.00	102.55		2,450,000.00	104.89	220,262,070.00	2.61%	1.31%	
IFXT1071	5.30%	08/17/33	425,000,000.0000	426,423,672.91	100.33		8,321,736.11	100.13	425,571,242.50	-0.16%	2.53%	
IFXT10-72	5.00%	01/25/34	295,000,000.0000	292,814,245.85	99.26		6,350,694.44	97.86	288,679,123.50	-1.41%	1.72%	
IFXT2021	4.20%	05/18/37	50,000,000.0000	50,556,378.10	101.11		245,000.00	89.39	44,694,885.00	-11.44%	0.27%	
IFXT2023	5.40%	01/24/39	435,980,000.0000	468,719,614.14	107.51		10,201,932.00	100.18	436,749,025.12	-6.07%	2.60%	
IFXT2024	4.10%	07/15/41	95,000,000.0000	98,849,881.36	104.05		1,785,208.33	85.45	81,173,719.00	-17.55%	0.48%	
IFXT3-01	4.20%	02/04/26	90,000,000.0000	88,612,593.48	98.46		1,533,000.00	98.80	88,917,039.00	-0.38%	0.53%	
IFXT3-29	5.00%	09/07/26	10,000,000.0000	9,999,607.60	100.00		156,944.44	99.95	9,994,500.00	-0.05%	0.06%	
IFXT3-30	4.80%	01/04/27	130,400,000.0000	130,284,591.33	99.91		2,933,333.33	99.45	129,688,537.60	-0.46%	0.77%	
IFXT5-77	2.70%	04/08/26	895,409,000.0000	871,952,791.18	97.38		5,506,765.35	96.14	860,854,181.74	-2.41%	5.13%	
IFXT5-78	4.90%	01/11/29	35,000,000.0000	34,908,527.91	99.74		805,097.22	99.09	34,682,644.50	-0.66%	0.21%	
IFXT7-62	5.00%	02/14/26	660,000,000.0000	700,548,118.29	106.14		12,466,666.67	100.00	660,015,048.00	-1.86%	3.93%	
IFXT7-64	2.90%	04/22/28	750,000,000.0000	735,390,536.01	98.05		4,108,333.33	92.50	693,779,850.00	-5.92%	4.13%	
IFXT7-65	3.00%	08/12/28	798,711,000.0000	755,877,188.84	94.64		9,185,176.50	92.28	737,027,587.79	-3.93%	4.39%	
IFXT7-67	5.20%	05/19/29	338,492,000.0000	340,120,868.90	100.48		2,004,624.84	100.23	339,259,699.86	-0.16%	2.02%	
IFXT7-68	5.60%	10/13/29	441,280,000.0000	451,605,249.51	102.34		5,285,553.78	101.98	450,028,817.28	-0.09%	2.68%	
IFXT7-71	4.90%	01/18/31	225,000,000.0000	220,246,749.36	97.89		4,961,250.00	98.07	220,664,272.50	0.14%	1.31%	
IFXTN1060	2.90%	09/09/25	873,285,000.0000	860,667,946.40	98.56		7,808,623.37	97.64	852,636,088.85	-1.61%	5.08%	
IFXTN1301	5.00%	04/20/36	50,000,000.0000	50,169,556.22	100.34		486,111.11	97.14	48,568,525.00	-3.16%	0.29%	
IFXTN1501	5.60%	07/13/38	15,000,000.0000	15,365,049.80	102.43		389,666.67	102.23	15,334,431.00	-0.11%	0.09%	

Financial Statement

ABF PHILS BOND INDEX FUND

Account Number: **000000013400676**

PORTFOLIO COMPOSITION
As of **06/30/2024**

Security	Coupon Rate	Maturity Date	Face Amount/ No. of Shares	Cost/ Carrying Value *	Average Acq. Price	YTM	Accrued Income	Market Price	Market Value **	% Unrealized Gain/Loss	% to Total Portfolio
IFXTN2012	8.20%	01/19/26	36,000,000.0000	55,146,517.65	153.18		1,320,200.00	104.73	37,701,518.40	-2.62%	0.22%
IFXTN2013	6.40%	12/07/26	20,000,000.0000	24,809,522.64	124.05		81,777.78	103.09	20,618,612.00	-1.95%	0.12%
IFXTN2014	6.90%	09/06/27	260,000,000.0000	279,155,624.21	107.37		5,681,000.00	105.34	273,877,526.00	0.08%	1.63%
IFXTN2015	7.60%	12/04/28	35,000,000.0000	48,195,281.89	137.70		192,111.11	109.70	38,394,972.00	-2.82%	0.23%
IFXTN2016	7.00%	05/27/30	315,243,000.0000	436,139,886.99	138.35		2,022,809.25	109.09	343,893,891.58	-7.99%	2.05%
IFXTN2017	6.40%	07/19/31	714,000,000.0000	894,210,361.45	125.24		20,436,266.67	106.80	762,526,867.20	-7.24%	4.54%
IFXTN2018	4.70%	02/02/32	45,000,000.0000	49,503,223.56	110.01		869,500.00	96.60	43,470,927.00	-7.77%	0.26%
IFXTN2019	4.60%	09/27/32	95,000,000.0000	112,815,995.76	118.75		1,128,916.67	95.60	90,824,123.00	-12.55%	0.54%
IFXTN2020	2.90%	03/21/33	400,000,000.0000	381,143,493.47	95.29		3,190,000.00	83.58	334,302,120.00	-13.86%	1.99%
IFXTN2022	5.20%	02/22/38	43,800,000.0000	46,694,006.19	106.61		809,813.33	98.42	43,106,343.78	-6.80%	0.26%
IFXTN2025	6.50%	11/24/42	485,000,000.0000	552,330,941.76	113.88		3,152,500.00	112.24	544,387,910.50	-1.04%	3.24%
IFXTN2026	5.00%	02/28/44	230,000,000.0000	221,003,971.42	96.09		3,897,222.22	94.54	217,440,068.00	-1.63%	1.29%
IFXTN2027	5.50%	05/23/44	30,000,000.0000	30,070,459.99	100.23		169,583.33	100.49	30,146,394.00	0.25%	0.18%
IFXTN2501	14.60%	11/29/25	10,000,000.0000	21,022,058.03	210.22		125,722.22	112.94	11,293,920.00	-1.58%	0.07%
IFXTN2502	10.00%	07/28/30	10,000,000.0000	16,953,483.31	169.53		422,222.22	124.73	12,473,075.00	-4.06%	0.07%
IFXTN2503	9.00%	01/26/31	43,000,000.0000	71,644,659.62	166.62		1,655,500.00	120.81	51,947,134.70	-6.77%	0.31%
IFXTN2504	7.50%	10/05/31	20,000,000.0000	26,715,316.70	133.58		354,166.67	113.50	22,699,070.00	-2.41%	0.14%
IFXTN2505	6.80%	11/29/32	78,200,000.0000	101,796,890.33	130.18		457,904.44	110.31	86,259,229.44	-5.16%	0.51%
IFXTN2510	4.60%	08/16/37	105,000,000.0000	117,624,173.27	112.02		1,797,833.33	92.95	97,592,764.50	-13.90%	0.58%
IFXTN2511	3.70%	09/09/40	544,545,353.0000	521,243,477.23	95.72		6,212,354.90	81.73	445,075,594.91	-15.16%	2.65%
IFXTN256	7.40%	11/05/34	251,200,000.0000	314,731,503.63	125.29		2,839,955.56	116.06	291,544,880.32	-2.92%	1.74%
IFXTN257	6.40%	09/30/35	439,965,000.0000	508,939,295.41	115.68		7,039,440.00	108.57	477,675,764.04	-2.79%	2.84%
IFXTN258	6.50%	12/16/35	643,000,000.0000	864,835,781.98	134.50		1,625,361.11	110.00	707,294,663.10	-10.44%	4.21%
IFXTN259	6.10%	09/29/36	126,150,000.0000	155,711,297.36	123.43		1,945,162.92	106.78	134,700,245.16	-7.35%	0.80%
IFXTN769	4.80%	04/27/30	150,000,000.0000	150,535,928.83	100.36		1,260,000.00	98.06	147,096,180.00	-2.23%	0.88%
IFXTN770	5.10%	07/27/30	275,000,000.0000	275,422,095.09	100.15		5,960,625.00	99.49	273,591,505.00	-0.66%	1.63%
TOTAL FIXED INCOME				17,906,314,278.22			229,634,326.40		16,772,068,815.12	-4.33%	99.89%
MONEY MARKET											
DEPOSITS PESO				19,235,824.07					19,235,824.07		
DEP-HSBC			19,235,824.0708	19,235,824.07	1.00				19,235,824.07		0.11%
TOTAL MONEY MARKET				19,235,824.07					19,235,824.07		0.11%

Financial Statement

ABF PHILS BOND INDEX FUND

Account Number: 000000013400676

PORTFOLIO COMPOSITION
As of 06/30/2024

Security	Coupon Rate	Maturity Date	Face Amount/ No. of Shares	Cost/ Carrying Value *	Average Acq. Price	YTM	Accrued Income	Market Price	Market Value **	% Unrealized Gain/Loss	% to Total Portfolio
TOTAL				17,925,550,102.29			229,634,326.40		16,791,304,639.19	-4.33%	100.00%
GRAND TOTAL				17,925,550,102.29			229,634,326.40		16,791,304,639.19	-4.33%	100.00%

* Pursuant to PFRS9 reporting purposes, the carrying value may not be reflective of the historical cost.

** Market value of Amortized Cost Securities is equivalent to Book Value .