

# Financial Statement

For the period Jun 30, 2024 - Sep 30, 2024

## ABF PHILS BOND INDEX FUND

### BALANCE SHEET

As of 09/30/2024

#### ASSETS

INVESTMENTS	17,956,189,578.22
ACCRUED INCOME RECEIVABLE	181,240,980.31
RECEIVABLES	451,666.66
<b>TOTAL ASSETS</b>	<b>18,137,882,225.19</b>

#### LIABILITIES & EQUITY

##### LIABILITIES

TRUST FEE PAYABLE	4,220,702.26
OTHER PAYABLES	42,108,232.71
<b>TOTAL LIABILITIES</b>	<b>46,328,934.97</b>

##### EQUITY

CONTRIBUTION	46,086,888,931.06
WITHDRAWAL	(34,510,434,541.15)
NET INCOME/(LOSS)	874,135,006.71
RETAINED EARNINGS	5,640,963,893.60
<b>TOTAL EQUITY</b>	<b>18,091,553,290.22</b>

<b>TOTAL LIABILITIES &amp; EQUITY</b>	<b>18,137,882,225.19</b>
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# Financial Statement

**ABF PHILS BOND INDEX FUND**

Account Number: 000000013400676

**INCOME STATEMENT**  
For the period 06/30/2024 to 09/30/2024

	3rd Quarter 2024	Year to Date 2024
<b>INCOME</b>		
INTEREST INCOME		
GOVERNMENT SECURITIES	189,874,846.25	545,418,086.48
DEPOSIT IN BANKS	812.23	2,232.93
REALIZED GAIN/(LOSS)	(4,863,374.58)	(21,014,014.53)
RGL NET CHANGE IN FAIR VALUE	718,332,257.01	384,150,629.23
<b>TOTAL INCOME</b>	<b>903,344,540.91</b>	<b>908,556,934.11</b>
<b>EXPENSE</b>		
TRUST FEE EXPENSE	(8,168,901.15)	(23,338,369.27)
TRANSACTION COST	(7,000.00)	(23,000.00)
TAXES AND LICENSES	(231,634.93)	(231,634.93)
MANAGEMENT FEE	(88,864.50)	(264,661.62)
CUSTODY FEE	(3,513,505.85)	(10,038,008.30)
MISCELLANEOUS EXPENSE	(50,100.00)	(147,700.00)
AUDIT FEES EXPENSE	(378,553.28)	(378,553.28)
<b>TOTAL EXPENSE</b>	<b>(12,438,559.71)</b>	<b>(34,421,927.40)</b>
<b>NET INCOME</b>	<b>890,905,981.20</b>	<b>874,135,006.71</b>

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 09/30/2024

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
<b>PHP</b>											
<b>FIXED INCOME</b>											
<b>GOVERNMENT SECURITIES</b>				<b>18,283,167,036.51</b>			<b>181,240,980.31</b>		<b>17,862,706,688.81</b>		
<b>FAIR VALUE THROUGH PROFIT OR LOSS</b>											
IFXT1061	3.80%	05/04/27	777,000,000.0000	795,146,961.64	102.34		11,974,433.33	98.45	764,989,289.40	-2.34%	4.26%
IFXT1063	5.00%	03/22/28	323,000,000.0000	320,874,821.55	99.34		358,888.89	101.77	328,718,424.30	2.00%	1.83%
IFXT1064	5.50%	01/10/29	1,018,200,000.0000	1,097,180,581.22	107.76		12,444,666.67	104.02	1,059,084,802.80	-0.18%	5.90%
IFXT1065	2.30%	07/09/30	489,700,000.0000	476,515,133.36	97.31		2,534,197.50	88.91	435,378,117.67	-9.38%	2.42%
IFXT1066	3.20%	07/22/31	547,510,000.0000	524,980,503.64	95.89		3,309,393.78	92.34	505,592,305.89	-4.74%	2.82%
IFXT1067	3.90%	01/20/32	390,000,000.0000	359,016,763.80	92.06		2,957,500.00	96.16	375,040,458.00	2.76%	2.09%
IFXT1068	5.80%	06/23/32	427,367,000.0000	441,567,957.78	103.32		6,678,796.51	108.23	462,555,843.20	5.32%	2.58%
IFXT1069	5.40%	09/15/32	695,000,000.0000	707,623,147.12	101.82		1,563,750.00	105.78	735,202,483.50	4.08%	4.09%
IFXT1070	6.00%	10/20/32	90,000,000.0000	92,295,495.00	102.55		2,400,000.00	109.85	98,865,234.00	7.51%	0.55%
IFXT1071	5.30%	08/17/33	425,000,000.0000	426,423,672.91	100.33		2,690,486.11	105.56	448,643,600.00	5.26%	2.50%
IFXT10-72	5.00%	01/25/34	500,000,000.0000	497,744,805.19	99.55		4,423,611.11	103.47	517,364,750.00	3.93%	2.88%
IFXT2021	4.20%	05/18/37	50,000,000.0000	50,556,378.10	101.11		770,000.00	96.28	48,142,060.00	-4.59%	0.27%
IFXT2023	5.40%	01/24/39	485,980,000.0000	519,895,992.15	106.98		4,811,202.00	108.14	525,542,416.85	1.90%	2.93%
IFXT2024	4.10%	07/15/41	95,000,000.0000	98,849,881.36	104.05		811,458.33	93.72	89,033,088.00	-9.53%	0.50%
IFXT3-01	4.20%	02/04/26	90,000,000.0000	88,612,593.48	98.46		588,000.00	99.72	89,748,387.00	0.42%	0.50%
IFXT3-29	5.00%	09/07/26	10,000,000.0000	9,999,607.60	100.00		31,944.44	101.04	10,104,357.00	1.05%	0.06%
IFXT3-30	4.80%	01/04/27	170,400,000.0000	170,536,358.31	100.08		1,724,586.67	100.77	171,717,106.80	0.69%	0.96%
IFXT5-77	2.70%	04/08/26	785,409,000.0000	764,834,360.38	97.38		10,131,776.10	97.50	765,786,891.33	-1.24%	4.26%
IFXT5-78	4.90%	01/11/29	55,000,000.0000	54,970,567.67	99.95		591,402.78	101.70	55,937,579.50	1.75%	0.31%
IFXT7-62	5.00%	02/14/26	660,000,000.0000	700,548,118.29	106.14		4,216,666.67	100.77	665,052,432.00	-0.83%	3.70%
IFXT7-64	2.90%	04/22/28	685,000,000.0000	671,656,689.55	98.05		8,718,527.78	94.97	650,514,771.00	-3.52%	3.62%
IFXT7-65	3.00%	08/12/28	798,711,000.0000	755,877,188.84	94.64		3,194,844.00	94.91	758,067,552.44	-1.41%	4.22%
IFXT7-67	5.20%	05/19/29	463,492,000.0000	467,100,234.12	100.78		8,770,298.62	103.03	477,552,586.01	2.32%	2.66%
IFXT7-68	5.60%	10/13/29	441,280,000.0000	451,605,249.51	102.34		11,463,473.78	105.00	463,351,325.25	2.95%	2.58%
IFXT7-71	4.90%	01/18/31	225,000,000.0000	220,246,749.36	97.89		2,205,000.00	102.09	229,706,010.00	4.18%	1.28%
IFXTN1060	2.90%	09/09/25	788,285,000.0000	776,896,010.05	98.56		1,333,515.46	98.63	777,511,745.39	-0.76%	4.33%
IFXTN1301	5.00%	04/20/36	50,000,000.0000	50,169,556.22	100.34		1,111,111.11	103.79	51,893,730.00	3.47%	0.29%
IFXTN1501	5.60%	07/13/38	35,000,000.0000	36,800,466.08	105.14		419,222.22	110.04	38,512,876.50	4.72%	0.21%
IFXTN2012	8.20%	01/19/26	36,000,000.0000	55,146,517.65	153.18		582,200.00	104.72	37,700,960.40	-1.53%	0.21%

# Financial Statement

## ABF PHILS BOND INDEX FUND

Account Number: 000000013400676

### PORTFOLIO COMPOSITION

As of 09/30/2024

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
IFXTN2013	6.40%	12/07/26	20,000,000.0000	24,809,522.64	124.05		401,777.78	104.04	20,808,662.00	-0.57%	0.12%
IFXTN2014	6.90%	09/06/27	260,000,000.0000	279,155,624.21	107.37		1,196,000.00	106.69	277,383,652.00	1.73%	1.54%
IFXTN2015	7.60%	12/04/28	35,000,000.0000	48,195,281.89	137.70		857,111.11	111.86	39,151,098.00	-0.31%	0.22%
IFXTN2016	7.00%	05/27/30	265,243,000.0000	366,964,697.21	138.35		6,343,728.42	112.36	298,020,403.73	-4.66%	1.66%
IFXTN2017	6.40%	07/19/31	889,000,000.0000	1,084,506,774.64	121.99		11,094,933.33	110.90	985,943,849.80	-2.26%	5.49%
IFXTN2018	4.70%	02/02/32	45,000,000.0000	49,503,223.56	110.01		340,750.00	101.10	45,492,898.50	-3.35%	0.25%
IFXTN2019	4.60%	09/27/32	95,000,000.0000	112,815,995.76	118.75		36,416.67	100.49	95,467,058.00	-7.87%	0.53%
IFXTN2020	2.90%	03/21/33	400,000,000.0000	381,143,493.47	95.29		290,000.00	88.64	354,575,520.00	-8.71%	1.97%
IFXTN2022	5.20%	02/22/38	43,800,000.0000	46,694,006.19	106.61		240,413.33	105.92	46,394,659.44	0.38%	0.26%
IFXTN2025	6.50%	11/24/42	475,000,000.0000	540,942,674.92	113.88		10,806,250.00	122.44	581,585,297.50	8.05%	3.24%
IFXTN2026	5.00%	02/28/44	230,000,000.0000	221,003,971.42	96.09		1,022,222.22	104.23	239,732,450.00	8.42%	1.34%
IFXTN2027	5.50%	05/23/44	195,000,000.0000	205,317,013.89	105.29		3,783,541.67	110.62	215,705,314.50	5.07%	1.20%
IFXTN2501	14.60%	11/29/25	10,000,000.0000	21,022,058.03	210.22		490,722.22	111.40	11,139,741.00	-0.71%	0.06%
IFXTN2502	10.00%	07/28/30	10,000,000.0000	16,953,483.31	169.53		172,222.22	127.87	12,786,837.00	-0.82%	0.07%
IFXTN2503	9.00%	01/26/31	43,000,000.0000	71,644,659.62	166.62		688,000.00	124.42	53,499,580.90	-3.24%	0.30%
IFXTN2504	7.50%	10/05/31	20,000,000.0000	26,715,316.70	133.58		729,166.67	117.74	23,547,234.00	1.64%	0.13%
IFXTN2505	6.80%	11/29/32	88,200,000.0000	113,094,749.19	128.23		2,015,860.00	115.36	101,746,267.56	-0.18%	0.57%
IFXTN2510	4.60%	08/16/37	105,000,000.0000	117,624,173.27	112.02		590,333.33	100.05	105,053,781.00	-7.21%	0.59%
IFXTN2511	3.70%	09/09/40	544,545,353.0000	521,243,477.23	95.72		1,175,310.39	89.55	487,622,066.89	-7.09%	2.72%
IFXTN256	7.40%	11/05/34	251,200,000.0000	314,731,503.63	125.29		7,487,155.56	122.84	308,564,258.08	3.06%	1.72%
IFXTN257	6.40%	09/30/35	439,965,000.0000	508,939,295.41	115.68			115.72	509,124,946.20	3.79%	2.84%
IFXTN258	6.50%	12/16/35	643,000,000.0000	864,835,781.98	134.50		12,074,111.11	116.78	750,908,195.70	-4.61%	4.18%
IFXTN259	6.10%	09/29/36	126,150,000.0000	155,711,297.36	123.43		21,375.42	113.90	143,683,399.28	-0.96%	0.80%
IFXTN769	4.80%	04/27/30	180,000,000.0000	180,255,962.11	100.14		3,672,000.00	101.48	182,662,866.00	1.39%	1.02%
IFXTN770	5.10%	07/27/30	325,000,000.0000	325,670,636.94	100.21		2,900,625.00	103.01	334,795,467.50	2.82%	1.86%
<b>TOTAL FIXED INCOME</b>				<b>18,283,167,036.51</b>			<b>181,240,980.31</b>		<b>17,862,706,688.81</b>	<b>-0.23%</b>	<b>99.48%</b>
<b>MONEY MARKET</b>											
<b>DEPOSITS PESO</b>				<b>93,482,889.41</b>					<b>93,482,889.41</b>		
DEP-HSBC			93,482,889.4108	93,482,889.41	1.00				93,482,889.41		0.52%
<b>TOTAL MONEY MARKET</b>				<b>93,482,889.41</b>					<b>93,482,889.41</b>		<b>0.52%</b>
<b>TOTAL</b>				<b>18,376,649,925.92</b>			<b>181,240,980.31</b>		<b>17,956,189,578.22</b>	<b>-0.23%</b>	<b>100.00%</b>

# Financial Statement

**ABF PHILS BOND INDEX FUND**

Account Number: 000000013400676

**PORTFOLIO COMPOSITION**

As of 09/30/2024

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
<b>GRAND TOTAL</b>				<b>18,376,649,925.92</b>			<b>181,240,980.31</b>		<b>17,956,189,578.22</b>	<b>-0.23%</b>	<b>100.00%</b>

\* 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.