

Financial Statement

For the period 06/30/2023 to 09/30/2023

ABF PHILS BOND INDEX FUND

BALANCE SHEET As of 09/30/2023

ASSETS

CASH	13,118,880.00
INVESTMENTS	15,316,414,419.00
ACCRUED INCOME RECEIVABLE	170,752,221.26
TOTAL ASSETS	15,500,285,520.26

LIABILITIES & EQUITY

LIABILITIES

TRUST FEE PAYABLE	4,030,774.16
OTHER PAYABLES	17,000.00
TOTAL LIABILITIES	4,047,774.16

EQUITY

CONTRIBUTION	43,147,279,421.00
WITHDRAWAL	(32,747,042,980.16)
NET INCOME/(LOSS)	736,781,898.33
RETAINED EARNINGS	4,359,219,406.93
TOTAL EQUITY	15,496,237,746.10

TOTAL LIABILITIES & EQUITY	15,500,285,520.26
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Financial Statement

ABF PHILS BOND INDEX FUND

INCOME STATEMENT
For the period 06/30/2023 to 09/30/2023

	3rd Quarter 2023	Year to Date 2023
INCOME		
INTEREST INCOME		
GOVERNMENT SECURITIES	161,274,201.97	469,199,624.14
DEPOSIT IN BANKS	872.49	2,544.49
REALIZED GAIN/(LOSS)	(16,638,698.46)	(39,587,581.22)
RGL NET CHANGE IN FAIR VALUE	(97,726,289.64)	338,272,398.97
TOTAL INCOME	46,910,086.36	767,886,986.38
EXPENSE		
TRUST FEE EXPENSE	(7,267,682.74)	(21,347,704.86)
TRANSACTION COST	(5,000.00)	(14,600.00)
TAXES AND LICENSES	(56,472.80)	(112,839.46)
MANAGEMENT FEE	(89,110.65)	(288,877.94)
CUSTODY FEE	(3,116,742.27)	(9,172,665.79)
MISCELLANEOUS EXPENSE	(60,600.00)	(168,400.00)
TOTAL EXPENSE	(10,595,608.46)	(31,105,088.05)
NET INCOME	36,314,477.90	736,781,898.33

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

PORTFOLIO COMPOSITION

As of 09/30/2023

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				16,553,517,726.28			170,752,221.26		15,288,617,744.81		
FAIR VALUE THROUGH PROFIT OR LOSS											
IFXT1061	3.80%	05/04/27	797,000,000.00	822,449,311.23	103.19		12,282,655.56	95.84	763,805,507.90	-5.95%	4.99%
IFXT1063	5.00%	03/22/28	358,000,000.00	355,644,539.06	99.34		397,777.78	99.59	356,543,763.40	-0.12%	2.33%
IFXT1064	5.50%	01/10/29	1,038,200,000.00	1,124,780,282.02	108.34		12,689,111.11	101.72	1,056,046,242.72	-3.54%	6.89%
IFXT1065	2.30%	07/09/30	489,700,000.00	476,515,133.36	97.31		2,534,197.50	83.81	410,429,616.62	-14.32%	2.68%
IFXT1066	3.20%	07/22/31	547,510,000.00	524,980,503.64	95.89		3,309,393.78	87.34	478,185,324.07	-9.55%	3.12%
IFXT1067	3.90%	01/20/32	390,000,000.00	359,016,763.80	92.06		2,957,500.00	91.28	356,010,057.00	-1.71%	2.32%
IFXT1068	5.80%	06/23/32	427,367,000.00	441,567,957.78	103.32		6,678,796.51	104.05	444,658,439.77	0.97%	2.90%
IFXT1069	5.40%	09/15/32	370,000,000.00	381,528,152.75	103.12		832,500.00	101.26	374,678,687.00	-1.72%	2.45%
IFXT1070	6.00%	10/20/32	220,000,000.00	225,611,210.00	102.55		5,866,666.67	105.54	232,197,790.00	3.09%	1.52%
IFXT1071	5.30%	08/17/33	110,000,000.00	111,456,911.72	101.32		696,361.11	100.47	110,516,769.00	-0.83%	0.72%
IFXT2021	4.20%	05/18/37	50,000,000.00	50,556,378.10	101.11		770,000.00	89.33	44,666,285.00	-11.53%	0.29%
IFXT2023	5.40%	01/24/39	410,980,000.00	456,230,092.85	111.01		4,068,702.00	100.63	413,556,269.23	-8.32%	2.70%
IFXT2024	4.10%	07/15/41	100,000,000.00	104,052,506.69	104.05		854,166.67	85.61	85,610,940.00	-17.48%	0.56%
IFXT3-01	4.20%	02/04/26	90,000,000.00	88,612,593.48	98.46		588,000.00	98.13	88,314,597.00	-0.69%	0.58%
IFXT3-27	3.40%	04/07/25	135,000,000.00	133,277,139.01	98.72		2,205,750.00	97.67	131,854,959.00	-1.49%	0.86%
IFXT5-76	3.40%	10/17/24	335,000,000.00	352,736,380.79	105.29		5,157,138.89	98.41	329,665,058.00	-2.87%	2.15%
IFXT5-77	2.70%	04/08/26	780,101,000.00	761,737,612.98	97.65		10,063,302.90	94.49	737,095,436.05	-3.96%	4.81%
IFXT7-62	5.00%	02/14/26	700,000,000.00	745,384,393.03	106.48		4,472,222.22	99.87	699,077,960.00	-2.94%	4.56%
IFXT7-64	2.90%	04/22/28	755,000,000.00	750,990,103.52	99.47		9,609,472.22	91.14	688,090,918.50	-8.51%	4.49%
IFXT7-65	3.00%	08/12/28	695,000,000.00	660,714,965.30	95.07		2,780,000.00	91.01	632,505,808.50	-5.30%	4.13%
IFXT7-67	5.20%	05/19/29	143,492,000.00	145,552,386.38	101.44		2,715,187.51	100.33	143,960,845.76	-1.02%	0.94%
IFXT7-68	5.60%	10/13/29	321,280,000.00	329,687,596.56	102.62		8,346,140.44	102.35	328,826,160.38	-0.16%	2.15%
IFXTN1060	2.90%	09/09/25	863,500,000.00	853,918,071.73	98.89		1,460,754.17	96.09	829,728,687.70	-3.25%	5.42%
IFXTN1301	5.00%	04/20/36	50,000,000.00	50,169,556.22	100.34		1,111,111.11	97.38	48,689,030.00	-2.94%	0.32%
IFXTN1501	5.60%	07/13/38	15,000,000.00	15,365,049.80	102.43		179,666.67	102.72	15,408,306.00	0.29%	0.10%
IFXTN2012	8.20%	01/19/26	36,000,000.00	55,146,517.65	153.18		582,200.00	106.73	38,422,256.40	-3.91%	0.25%
IFXTN2013	6.40%	12/07/26	20,000,000.00	24,809,522.64	124.05		401,777.78	103.84	20,767,608.00	-2.61%	0.14%
IFXTN2014	6.90%	09/06/27	205,000,000.00	221,850,132.87	108.22		943,000.00	106.37	218,049,582.50	0.38%	1.42%
IFXTN2015	7.60%	12/04/28	35,000,000.00	48,195,281.89	137.70		857,111.11	111.14	38,898,415.50	-3.22%	0.25%

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ABF PHILS BOND INDEX FUND

PORTFOLIO COMPOSITION

As of 09/30/2023

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
IFXTN2016	7.00%	05/27/30	315,243,000.00	436,139,886.99	138.35		7,539,561.75	110.24	347,534,822.13	-8.64%	2.27%
IFXTN2017	6.40%	07/19/31	974,000,000.00	1,219,833,182.20	125.24		12,294,044.44	107.65	1,048,523,175.00	-7.63%	6.85%
IFXTN2018	4.70%	02/02/32	45,000,000.00	49,503,223.56	110.01		340,750.00	96.60	43,471,836.00	-8.13%	0.28%
IFXTN2019	4.60%	09/27/32	95,000,000.00	112,815,995.76	118.75		36,416.67	95.58	90,805,465.00	-13.16%	0.59%
IFXTN2020	2.90%	03/21/33	380,000,000.00	364,144,291.31	95.83		275,500.00	82.77	314,520,870.00	-15.08%	2.05%
IFXTN2022	5.20%	02/22/38	40,000,000.00	42,841,291.63	107.10		219,555.56	98.76	39,504,208.00	-7.05%	0.26%
IFXTN2025	6.50%	11/24/42	415,000,000.00	467,252,782.56	112.59		9,441,250.00	113.29	470,134,244.00	0.82%	3.07%
IFXTN2501	14.60%	11/29/25	10,000,000.00	21,022,058.03	210.22		490,722.22	119.28	11,927,709.00	-2.46%	0.08%
IFXTN2502	10.00%	07/28/30	10,000,000.00	16,953,483.31	169.53		172,222.22	127.49	12,749,481.00	-4.28%	0.08%
IFXTN2503	9.00%	01/26/31	43,000,000.00	71,644,659.62	166.62		688,000.00	123.01	52,895,985.60	-7.18%	0.35%
IFXTN2504	7.50%	10/05/31	20,000,000.00	26,715,316.70	133.58		729,166.67	114.92	22,983,744.00	-2.36%	0.15%
IFXTN2505	6.80%	11/29/32	78,200,000.00	101,796,890.33	130.18		1,787,304.44	111.34	87,068,255.36	-5.24%	0.57%
IFXTN2510	4.60%	08/16/37	105,000,000.00	117,624,173.27	112.02		590,333.33	93.05	97,702,626.00	-14.08%	0.64%
IFXTN2511	3.70%	09/09/40	544,545,353.00	521,243,477.23	95.72		1,175,310.39	81.71	444,949,532.66	-15.09%	2.91%
IFXTN256	7.40%	11/05/34	241,200,000.00	302,676,000.79	125.49		7,189,100.00	117.80	284,129,740.80	-2.34%	1.86%
IFXTN257	6.40%	09/30/35	409,965,000.00	475,549,715.44	116.00			109.88	450,462,449.61	-2.18%	2.94%
IFXTN258	6.50%	12/16/35	688,000,000.00	925,360,836.67	134.50		12,919,111.11	110.85	762,621,787.20	-10.61%	4.98%
IFXTN259	6.10%	09/29/36	126,150,000.00	155,711,297.36	123.43		21,375.42	107.47	135,576,470.45	-7.31%	0.89%
IFXTN761	4.60%	04/12/25	260,000,000.00	251,532,898.11	96.74		5,581,333.33	99.39	258,417,874.00	0.28%	1.69%
IFXTN769	4.80%	04/27/30	180,000,000.00	180,643,114.60	100.36		3,672,000.00	98.03	176,450,652.00	-2.30%	1.15%
IFXTN770	5.10%	07/27/30	20,000,000.00	19,976,103.96	99.88		178,500.00	99.63	19,925,496.00	-0.25%	0.13%
TOTAL FIXED INCOME				16,553,517,726.28			170,752,221.26		15,288,617,744.81	-5.48%	99.82%
MONEY MARKET											
DEPOSITS PESO				27,796,674.19					27,796,674.19		
DEP-HSBC			27,796,674.19	27,796,674.19	1.00				27,796,674.19		0.18%
TOTAL MONEY MARKET				27,796,674.19					27,796,674.19		0.18%
TOTAL				16,581,314,400.47			170,752,221.26		15,316,414,419.00	-5.47%	100.00%
GRAND TOTAL				16,581,314,400.47			170,752,221.26		15,316,414,419.00	-5.47%	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 .