

Financial Statements

FOR THE PERIOD MAR 31, 2026 - JUN 30, 2026

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ABF PHILS BOND INDEX FUND

BALANCE SHEET

As of 06/30/2026

ASSETS

INVESTMENTS	18,547,323,087.52
ACCRUED INCOME RECEIVABLE	282,444,298.15
TOTAL ASSETS	18,829,767,385.67

LIABILITIES & EQUITY

LIABILITIES

TRUST FEE PAYABLE	4,164,719.66
OTHER PAYABLES	20,200.00
TOTAL LIABILITIES	4,184,919.66

EQUITY

CONTRIBUTION	51,948,407,101.23
WITHDRAWAL	(40,169,380,581.62)
NET INCOME/(LOSS)	(227,229,894.91)
RETAINED EARNINGS	7,273,785,841.31
TOTAL EQUITY	18,825,582,466.01

TOTAL LIABILITIES & EQUITY	18,829,767,385.67
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Financial Statements

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ABF PHILS BOND INDEX FUND

Account Number: 000000013400676

INCOME STATEMENT		
For the period 03/31/2026 to 06/30/2026		
	2nd Quarter 2026	Year to Date 2026
INCOME		
INTEREST INCOME		
GOVERNMENT SECURITIES	225,754,883.26	455,295,250.75
DEPOSIT IN BANKS	764.71	1,902.41
REALIZED GAIN/(LOSS)	(74,440,890.19)	(73,417,975.67)
RGL NET CHANGE IN FAIR VALUE	150,070,673.92	(582,542,311.73)
TOTAL INCOME	301,385,431.70	(200,663,134.24)
EXPENSE		
TRUST FEE EXPENSE	(8,877,191.05)	(18,162,299.27)
TRANSACTION COST	(10,200.00)	(19,600.00)
TAXES AND LICENSES	(121,086.58)	(181,572.67)
MANAGEMENT FEE	(155,820.17)	(275,747.10)
CUSTODY FEE	(3,818,146.68)	(7,811,741.63)
MISCELLANEOUS EXPENSE	(62,500.00)	(115,800.00)
TOTAL EXPENSE	(13,044,944.48)	(26,566,760.67)
NET INCOME	288,340,487.22	(227,229,894.91)

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 Statements

ABF PHILS BOND INDEX FUND

Account Number: 000000013400676

PORTFOLIO COMPOSITION

As of 06/30/2026

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				19,661,305,171.35			282,444,298.15		18,502,158,733.49		
FAIR VALUE THROUGH PROFIT OR LOSS											
IFXT1063	5.00%	03/22/28	338,000,000.0000	336,467,496.51	99.55	4.8200%	4,600,555.56	100.30	339,003,251.60	0.34%	1.83%
IFXT1064	5.50%	01/10/29	918,200,000.0000	983,495,787.70	107.11	5.0600%	23,847,694.44	101.03	927,661,683.72	-1.43%	5.00%
IFXT1065	2.30%	07/09/30	439,700,000.0000	427,861,352.12	97.31	5.3300%	4,803,722.50	89.16	392,043,027.56	-9.61%	2.11%
IFXT1066	3.20%	07/22/31	547,510,000.0000	524,980,503.64	95.89	5.4400%	7,689,473.78	90.19	493,775,726.07	-7.65%	2.66%
IFXT1067	3.90%	01/20/32	390,000,000.0000	359,016,763.80	92.06	5.4700%	6,760,000.00	92.58	361,078,536.00	-2.45%	1.95%
IFXT1068	5.80%	06/23/32	372,367,000.0000	383,305,011.61	102.94	5.4800%	419,947.23	101.59	378,300,035.12	-0.43%	2.04%
IFXT1069	5.40%	09/15/32	1,260,000,000.0000	1,292,918,809.49	102.61	5.4900%	19,845,000.00	99.53	1,254,047,508.00	-2.62%	6.76%
IFXT1070	6.00%	10/20/32	50,000,000.0000	53,136,525.64	106.27	5.4900%	583,333.33	102.67	51,334,765.00	-2.76%	0.28%
IFXT1071	5.30%	08/17/33	410,000,000.0000	413,676,404.96	100.90	5.5100%	8,028,027.78	98.77	404,950,932.00	-2.00%	2.18%
IFXT10-72	5.00%	01/25/34	1,015,000,000.0000	1,023,723,044.02	100.86	5.5200%	21,850,694.44	96.82	982,719,650.50	-3.90%	5.30%
IFXT2021	4.20%	05/18/37	80,000,000.0000	77,982,579.44	97.48	5.5700%	392,000.00	88.96	71,168,312.00	-8.77%	0.38%
IFXT2023	5.40%	01/24/39	490,980,000.0000	517,924,138.44	105.49	5.5800%	11,488,932.00	98.41	483,151,667.59	-5.65%	2.60%
IFXT2024	4.10%	07/15/41	45,000,000.0000	46,823,628.01	104.05	5.6000%	845,625.00	84.93	38,216,475.00	-17.80%	0.21%
IFXT5-78	4.90%	01/11/29	90,000,000.0000	90,306,640.83	100.34	5.0600%	2,070,250.00	99.62	89,660,250.00	-0.63%	0.48%
IFXT7-64	2.90%	04/22/28	870,000,000.0000	846,887,664.42	97.34	4.8400%	4,765,666.67	96.68	841,072,761.00	-1.82%	4.53%
IFXT7-65	3.00%	08/12/28	703,711,000.0000	667,845,469.02	94.90	4.9300%	8,092,676.50	96.16	676,687,230.92	-1.70%	3.65%
IFXT7-67	5.20%	05/19/29	578,492,000.0000	587,082,287.87	101.48	5.1700%	3,425,958.18	100.08	578,965,090.76	-0.84%	3.12%
IFXT7-68	5.60%	10/13/29	371,280,000.0000	381,526,613.49	102.76	5.2400%	4,447,109.33	101.07	375,249,614.38	-0.77%	2.02%
IFXT7-71	4.90%	01/18/31	601,907,800.0000	596,126,549.37	99.04	5.3900%	13,272,066.99	98.04	590,119,796.88	-1.18%	3.18%
IFXTN1073	5.10%	04/28/35	1,360,000,000.0000	1,365,506,747.38	100.40	5.5400%	11,945,333.33	96.94	1,318,318,312.00	-3.38%	7.11%
IFXTN1074	4.74%	02/23/36	685,000,000.0000	659,362,188.43	96.26	5.5500%	11,454,341.67	93.97	643,724,023.50	-2.44%	3.47%
IFXTN1301	5.00%	04/20/36	75,000,000.0000	75,512,669.97	100.68	5.5600%	729,166.67	95.83	71,873,017.50	-4.76%	0.39%
IFXTN1501	5.60%	07/13/38	65,000,000.0000	68,842,098.59	105.91	5.5700%	1,688,555.56	100.23	65,146,484.00	-4.98%	0.35%
IFXTN2014	6.90%	09/06/27	245,000,000.0000	261,387,545.40	106.69	4.6600%	5,353,250.00	102.55	251,244,584.50	0.13%	1.35%
IFXTN2015	7.60%	12/04/28	35,000,000.0000	48,195,281.89	137.70	5.0300%	192,111.11	105.80	37,028,638.50	-1.45%	0.20%
IFXTN2016	7.00%	05/27/30	215,243,000.0000	297,789,507.45	138.35	5.3200%	1,381,142.58	105.87	227,870,510.41	-6.05%	1.23%
IFXTN2017	6.40%	07/19/31	1,054,000,000.0000	1,244,639,996.27	118.09	5.4500%	30,167,822.22	104.16	1,097,887,611.40	-4.91%	5.92%
IFXTN2018	4.70%	02/02/32	45,000,000.0000	49,503,223.56	110.01	5.4700%	869,500.00	96.34	43,354,818.00	-7.00%	0.23%

BPI WEALTH - A TRUST CORPORATION

A subsidiary of the Bank of the Philippine Islands

27th Floor, Ayala Triangle Gardens Tower 2, Paseo de Roxas corner Makati Avenue, Makati City 1226

Phone: (632) 889-10000 | Email: bpiwealth@bpi.com.ph

Financial Statements

ABF PHILS BOND INDEX FUND

Account Number: 000000013400676

PORTFOLIO COMPOSITION

As of 06/30/2026

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
IFXTN2019	4.60%	09/27/32	95,000,000.0000	112,815,995.76	118.75	5.4900%	1,128,916.67	95.34	90,577,085.00	-11.13%	0.49%
IFXTN2020	2.90%	03/21/33	370,000,000.0000	351,290,903.20	94.94	5.5000%	2,950,750.00	85.54	316,508,286.00	-11.98%	1.71%
IFXTN2022	5.20%	02/22/38	98,800,000.0000	103,565,400.48	104.82	5.5700%	1,826,702.22	96.84	95,682,563.60	-6.81%	0.52%
IFXTN2025	6.50%	11/24/42	260,000,000.0000	294,951,704.55	113.44	5.6100%	1,690,000.00	109.51	284,721,762.00	-2.47%	1.54%
IFXTN2026	5.00%	02/28/44	200,000,000.0000	194,407,676.39	97.20	5.6100%	3,370,786.52	93.17	186,337,980.00	-4.33%	1.00%
IFXTN2027	5.50%	05/23/44	643,500,000.0000	678,972,657.48	105.51	5.6200%	3,637,562.50	98.70	635,120,729.10	-6.23%	3.42%
IFXTN2502	10.00%	07/28/30	10,000,000.0000	16,953,483.31	169.53	5.3400%	422,222.22	116.88	11,687,589.00	-3.39%	0.06%
IFXTN2503	9.00%	01/26/31	43,000,000.0000	71,644,659.62	166.62	5.4000%	1,655,500.00	114.43	49,204,702.20	-5.68%	0.27%
IFXTN2504	7.50%	10/05/31	20,000,000.0000	26,715,316.70	133.58	5.4500%	354,166.67	109.24	21,847,564.00	-2.77%	0.12%
IFXTN2505	6.80%	11/29/32	88,200,000.0000	113,094,749.19	128.23	5.5000%	516,460.00	106.97	94,348,924.74	-5.07%	0.51%
IFXTN2510	4.60%	08/16/37	105,000,000.0000	117,624,173.27	112.02	5.5700%	1,797,833.33	92.05	96,653,214.00	-13.94%	0.52%
IFXTN2511	3.70%	09/09/40	554,545,353.0000	527,650,662.08	95.15	5.5900%	6,326,438.24	81.65	452,795,818.90	-15.00%	2.44%
IFXTN2512	5.10%	01/30/50	302,000,000.0000	298,923,222.95	98.98	5.6400%	6,417,500.00	92.95	280,717,788.20	-6.11%	1.51%
IFXTN256	7.40%	11/05/34	291,200,000.0000	362,354,451.54	124.43	5.5400%	3,292,177.78	112.32	327,088,652.80	-3.63%	1.76%
IFXTN257	6.40%	09/30/35	501,965,000.0000	578,481,741.58	115.24	5.5500%	8,031,440.00	106.08	532,481,460.21	-3.75%	2.87%
IFXTN258	6.50%	12/16/35	583,000,000.0000	775,756,535.10	133.06	5.5500%	1,473,694.44	106.90	623,225,484.20	-10.21%	3.36%
IFXTN259	6.10%	09/29/36	76,150,000.0000	93,994,572.28	123.43	5.5600%	1,174,190.69	104.16	79,314,603.63	-8.04%	0.43%
IFXTN769	4.80%	04/27/30	130,000,000.0000	130,184,861.53	100.14	5.3000%	1,092,000.00	98.27	127,749,076.00	-1.79%	0.69%
IFXTN770	5.10%	07/27/30	1,120,000,000.0000	1,130,095,875.02	100.90	5.3300%	24,276,000.00	99.15	1,110,441,136.00	-1.54%	5.99%
TOTAL FIXED INCOME				19,661,305,171.35			282,444,298.15		18,502,158,733.49	-4.11%	99.76%
MONEY MARKET											
DEPOSITS PESO				45,164,354.03					45,164,354.03		
DEP-HSBC			45,164,354.0308	45,164,354.03	1.00				45,164,354.03		0.24%
TOTAL MONEY MARKET				45,164,354.03					45,164,354.03		0.24%
TOTAL				19,706,469,525.38			282,444,298.15		18,547,323,087.52	-4.10%	100.00%
GRAND TOTAL				19,706,469,525.38			282,444,298.15		18,547,323,087.52	-4.10%	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 .