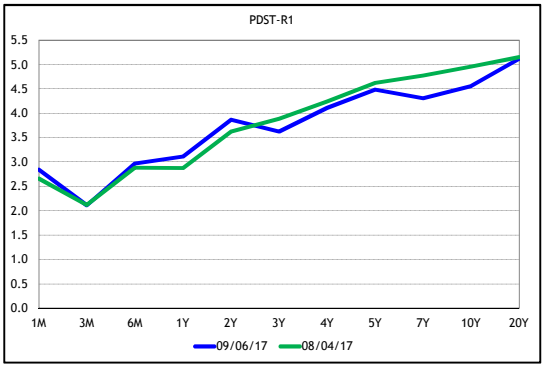
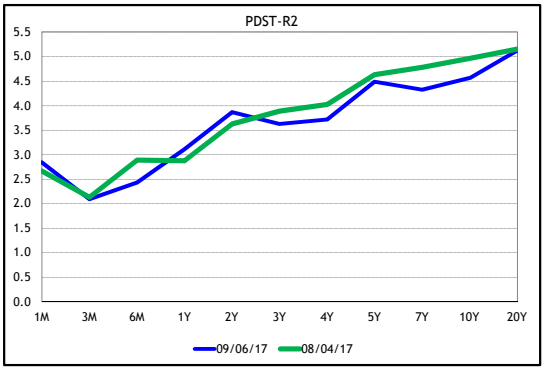
September 6, 2017

PDEx TRADE VOLUME TRENDS				
Philippine Dealing & Exchange Corp. (PDEx)				
(in million pesos)				
	Today	**Previous Day**	**Week Ago**	**Month Ago**
	09/06/17	09/05/17	08/30/17	08/04/17
T-BILL	2,638.21	4,674.86	4,215.03	805.29
FXTN	17,798.24	14,734.36	5,360.32	7,511.76
RTB	2,550.13	3,311.47	964.45	3,343.77
ABS	0.00	0.00	0.00	0.00
AC	0.00	0.40	3.80	10.20
AEV	5.00	13.40	0.10	0.29
ALI	56.90	63.72	35.29	35.00
AP	0.00	0.00	0.00	0.00
BB2SPT	0.00	0.00	0.00	0.00
CHI	0.00	0.00	0.00	0.00
CPG	0.00	0.00	0.00	0.00
CPI	0.00	0.00	0.00	0.00
DD	1.00	0.00	0.00	0.50
EDC	0.00	1.00	0.00	5.50
FDC	0.00	0.00	1.50	0.00
FLI	2.00	4.00	0.60	82.25
FMIC	3.80	0.40	57.50	0.00
GLO	2.00	0.00	0.00	1.00
GTCAP	0.00	8.00	0.00	0.00
HOUSE	0.00	0.05	0.00	0.00
JGS	11.50	2.40	5.25	1.25
MEG	1.00	0.00	0.00	2.10
MER	0.00	1.00	0.05	0.00
MNTC	0.00	0.00	0.00	1.00
MWC	0.00	0.00	0.00	0.00
PCOR	5.00	0.00	18.02	0.15
PNX	0.00	0.00	0.00	0.00
PSALM	0.00	0.00	0.00	0.00
RLC	2.00	0.00	0.00	0.00
ROCK	0.00	0.00	0.00	0.00
SLAC	0.00	0.00	0.00	0.00
SLI	0.00	0.00	0.00	0.00
SLTC	0.00	0.52	0.00	3.91
SM	1.00	27.60	5.00	100.50
SMB	1.00	0.00	10.40	0.00
SMC	7.50	0.00	0.00	2.50
SMCGP	35.22	15.60	11.00	0.00
SMPH	3.50	2.00	3.45	30.63
STIESG	4.50	0.00	0.00	0.00
TDI	0.00	0.00	0.00	0.00
TEL	7.00	4.00	0.00	0.00
VLL	0.50	17.00	1.50	0.00
BDO	0.00	0.00	0.00	0.00
CHIB	0.00	0.00	0.00	0.00
EW	0.00	0.00	0.00	0.00
LBP	0.00	0.00	2.00	0.00
MBT	0.50	5.05	3.00	1.00
PNB	0.00	0.00	0.00	3.00
PSB	0.00	0.60	0.00	0.00
RBANK	0.00	0.00	5.00	0.00
RCBC	10.00	0.00	0.00	0.00
UCPB	0.00	0.00	0.00	0.00
TOTAL PHP VOLUME	**23,147.50**	**22,887.43**	**10,703.25**	**11,941.60**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.05	0.09	0.12	0.08
TOTAL USD VOLUME	**0.05**	**0.09**	**0.12**	**0.08**

PDST-R1 (AM)											
Philippine Dealing & Exchange Corp. (PDEx)											
Wednesday, September 06, 2017											
Tenor	**Today**		**Previous Day**		**+/-**	**Week Ago**		**+/-**	**Month Ago**		**+/-**
	09/06/17		09/05/17			08/30/17			08/04/17		
1M	B	2.8429	B	2.6946	0.1483	B	2.7554	0.0875	B	2.6643	0.1786
3M	D	2.1126	D	2.1282	-0.0156	D	2.1296	-0.0170	D	2.1199	-0.0073
6M	B	2.9671	B	2.7810	0.1861	D	2.5380	0.4291	B	2.8857	0.0814
1Y	B	3.1118	B	3.1511	-0.0393	D	2.8924	0.2194	D	2.8759	0.2359
2Y	B	3.8696	B	3.8607	0.0089	B	3.8375	0.0321	B	3.6268	0.2428
3Y	D	3.6282	D	3.6318	-0.0036	D	3.7888	-0.1606	D	3.8891	-0.2609
4Y	B	4.1161	B	4.1032	0.0129	B	4.2218	-0.1057	B	4.2482	-0.1321
5Y	B	4.4896	B	4.5932	-0.1036	B	4.6268	-0.1372	B	4.6286	-0.1390
7Y	D	4.3129	D	4.3802	-0.0673	D	4.4422	-0.1293	B	4.7786	-0.4657
10Y	D	4.5630	D	4.6061	-0.0431	B	4.9629	-0.3999	B	4.9643	-0.4013
20Y	D	5.1201	D	5.1507	-0.0306	B	5.4696	-0.3495	D	5.1549	-0.0348
25Y	-	-	-	-	-	-	-	-	-	-	-



PDST-R2 (PM)											
Philippine Dealing & Exchange Corp. (PDEx)											
Wednesday, September 06, 2017											
Tenor	**Today**		**Previous Day**		**+/-**	**Week Ago**		**+/-**	**Month Ago**		**+/-**
	09/06/17		09/05/17			08/30/17			08/04/17		
1M	B	2.8429	B	2.6946	0.1483	B	2.7554	0.0875	B	2.6643	0.1786
3M	D	2.0937	D	2.1272	-0.0335	D	2.1266	-0.0329	D	2.1311	-0.0374
6M	D	2.4286	D	2.5122	-0.0836	D	2.5380	-0.1094	B	2.8857	-0.4571
1Y	B	3.1118	D	2.7924	0.3194	D	2.9076	0.2042	D	2.8744	0.2374
2Y	B	3.8696	B	3.8607	0.0089	B	3.8375	0.0321	B	3.6268	0.2428
3Y	D	3.6284	D	3.6317	-0.0033	D	3.7871	-0.1587	D	3.8868	-0.2584
4Y	D	3.7150	B	4.1032	-0.3882	D	4.0033	-0.2883	D	4.0225	-0.3075
5Y	B	4.4896	B	4.5932	-0.1036	B	4.6268	-0.1372	B	4.6286	-0.1390
7Y	D	4.3215	D	4.3582	-0.0367	D	4.4507	-0.1292	B	4.7786	-0.4571
10Y	D	4.5664	D	4.6069	-0.0405	D	4.6925	-0.1261	B	4.9600	-0.3936
20Y	D	5.1202	D	5.1542	-0.0340	B	5.4696	-0.3494	D	5.1537	-0.0335
25Y	-	-	-	-	-	-	-	-	-	-	-



FOOTNOTE: PDST-R1 Benchmarks are calculated from the weighted average yields of done transactions or best firm bid rates as the case may be for the 12 benchmark tenors at 11:15am daily.
PDST-R2 Benchmarks are calculated from the weighted average yields of done transactions or best firm bid rates as the case may be for the 12 benchmark tenors at 4:15 PM daily.