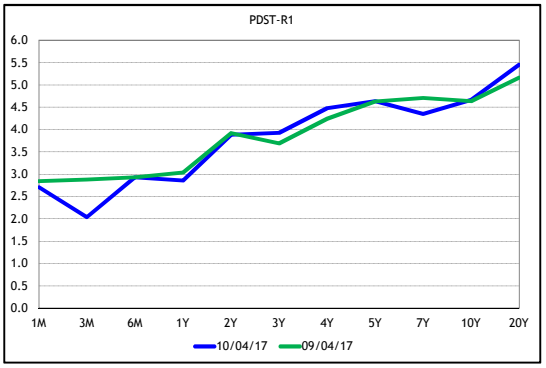
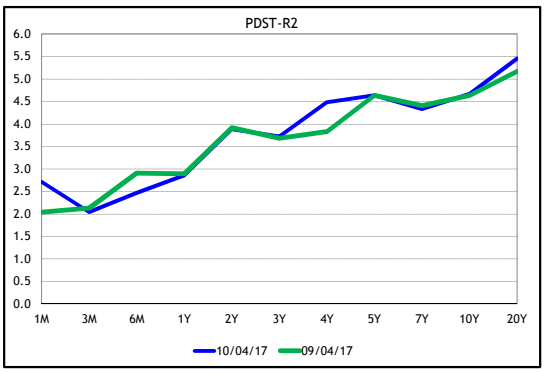
October 4, 2017

PDEx TRADE VOLUME TRENDS				
Philippine Dealing & Exchange Corp. (PDEx)				
(in million pesos)				
	Today	**Previous Day**	**Week Ago**	**Month Ago**
	10/04/17	10/03/17	09/27/17	09/04/17
T-BILL	2,788.32	3,272.22	2,301.40	680.15
FXTN	9,524.37	2,416.22	5,605.24	14,032.39
RTB	1,578.27	948.94	193.26	2,578.94
ABS	0.00	0.00	1.00	0.00
AC	0.20	0.50	6.00	1.00
AEV	0.60	0.50	1.00	0.00
ALI	0.00	5.23	6.00	25.37
AP	0.00	0.50	0.00	0.00
BB2SPT	0.00	0.00	0.00	0.00
CHI	0.00	0.70	3.00	0.00
CPG	0.00	0.00	0.00	0.00
CPI	0.00	0.00	0.00	2.00
DD	0.00	0.20	3.00	0.00
EDC	0.00	0.00	0.00	0.00
FDC	21.86	0.00	0.00	5.50
FLI	32.70	0.00	29.00	5.20
FMIC	0.00	0.00	0.00	3.50
GLO	0.00	0.00	0.00	13.20
GTCAP	25.00	0.00	1.90	0.00
HOUSE	0.00	0.00	0.00	0.00
JGS	0.00	5.00	0.00	5.30
MEG	62.60	0.00	0.00	0.00
MER	0.00	0.00	0.00	0.00
MNTC	0.00	0.00	0.00	0.00
MWC	0.00	0.00	0.00	0.00
PCOR	10.70	0.10	2.50	0.00
PNX	0.00	0.00	0.00	0.00
PSALM	0.00	0.00	0.00	0.00
RLC	0.00	2.00	0.00	0.00
ROCK	25.54	53.51	57.47	0.00
SLAC	0.00	0.00	0.00	2.00
SLI	0.00	0.00	0.00	0.00
SLTC	0.00	0.00	1.34	53.16
SM	7.00	2.00	0.00	0.50
SMB	53.50	0.67	0.00	5.90
SMC	6.72	0.20	0.05	13.05
SMCGP	0.05	1.50	4.00	11.00
SMPH	0.00	0.00	3.00	4.20
STIESG	0.00	0.00	0.00	1.00
TDI	0.00	0.00	0.00	0.00
TEL	0.00	0.00	5.00	0.00
VLL	0.00	0.00	0.00	5.00
BDO	0.00	0.00	0.00	0.00
CHIB	31.50	0.00	0.00	0.00
EW	0.00	5.00	0.00	0.00
LBP	0.00	0.00	0.00	0.00
MBT	0.00	5.05	0.00	0.00
PNB	0.00	2.00	0.00	0.00
PSB	0.00	0.00	0.00	0.00
RBANK	0.00	0.00	0.00	3.00
RCBC	0.00	0.00	0.00	0.00
UCPB	0.00	0.00	0.00	0.00
TOTAL PHP VOLUME	**14,168.93**	**6,722.04**	**8,224.15**	**17,451.36**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.08	0.10	0.00	0.29
TOTAL USD VOLUME	**0.08**	**0.10**	**0.00**	**0.29**

PDST-R1 (AM)											
Philippine Dealing & Exchange Corp. (PDEx)											
Wednesday, October 04, 2017											
Tenor	**Today**		**Previous Day**		**+/-**	**Week Ago**		**+/-**	**Month Ago**		**+/-**
	10/04/17		10/03/17			09/27/17			09/04/17		
1M	B	2.7071	B	2.6786	0.0285	B	2.4586	0.2485	B	2.8464	-0.1393
3M	D	2.0397	D	2.0257	0.0140	D	2.0325	0.0072	B	2.8804	-0.8407
6M	B	2.9343	B	2.9357	-0.0014	B	2.8179	0.1164	B	2.9321	0.0022
1Y	D	2.8595	D	2.8552	0.0043	D	2.8535	0.0060	B	3.0422	-0.1827
2Y	B	3.8839	B	3.7875	0.0964	D	3.5000	0.3839	B	3.9214	-0.0375
3Y	B	3.9284	D	3.6794	0.2490	D	3.6644	0.2640	D	3.6885	0.2399
4Y	B	4.4800	B	4.5514	-0.0714	B	4.2393	0.2407	B	4.2450	0.2350
5Y	B	4.6350	B	4.6107	0.0243	B	4.5200	0.1150	B	4.6314	0.0036
7Y	D	4.3535	B	4.6300	-0.2765	D	4.3015	0.0520	B	4.7068	-0.3533
10Y	D	4.6668	B	4.8625	-0.1957	B	4.7857	-0.1189	D	4.6354	0.0314
20Y	B	5.4536	B	5.4425	0.0111	B	5.4389	0.0147	D	5.1650	0.2886
25Y	-	-	-	-	-	-	-	-	-	-	-



PDST-R2 (PM)											
Philippine Dealing & Exchange Corp. (PDEx)											
Wednesday, October 04, 2017											
Tenor	**Today**		**Previous Day**		**+/-**	**Week Ago**		**+/-**	**Month Ago**		**+/-**
	10/04/17		10/03/17			09/27/17			09/04/17		
1M	B	2.7071	B	2.6786	0.0285	B	2.4586	0.2485	D	2.0325	0.6746
3M	D	2.0366	D	2.0277	0.0089	D	2.0322	0.0044	D	2.1274	-0.0908
6M	D	2.4621	B	2.9357	-0.4736	D	2.4568	0.0053	B	2.9000	-0.4379
1Y	D	2.8580	D	2.8604	-0.0024	D	2.8492	0.0088	D	2.8913	-0.0333
2Y	B	3.8839	B	3.7875	0.0964	D	3.5000	0.3839	B	3.9125	-0.0286
3Y	D	3.7178	D	3.6792	0.0386	D	3.6524	0.0654	D	3.6815	0.0363
4Y	B	4.4800	B	4.5514	-0.0714	B	4.2393	0.2407	D	3.8291	0.6509
5Y	B	4.6350	B	4.6107	0.0243	B	4.5200	0.1150	B	4.6314	0.0036
7Y	D	4.3291	D	4.3376	-0.0085	D	4.3030	0.0261	D	4.4073	-0.0782
10Y	D	4.6606	D	4.6583	0.0023	D	4.5970	0.0636	D	4.6313	0.0293
20Y	B	5.4536	B	5.4425	0.0111	B	5.4568	-0.0032	D	5.1671	0.2865
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.