December 29, 2017

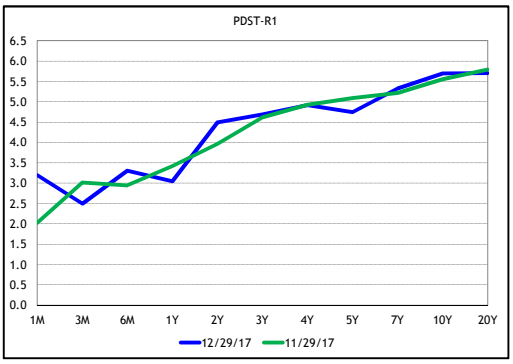
PDEx TRADE VOLUME TRENDS				
Philippine Dealing & Exchange Corp. (PDEx)				
(in million pesos)				
	Today	**Previous Day**	**Week Ago**	**Month Ago**
	12/29/17	12/28/17	12/22/17	11/29/17
T-BILL	7,764.44	2,147.67	792.88	4,919.51
FXTN	2,857.11	2,194.81	3,679.50	10,399.09
RTB	821.53	2,224.94	3,542.90	2,802.85
ABS	1.00	0.15	0.00	0.00
AC	10.10	0.00	0.00	5.00
AEV	10.00	0.00	0.00	22.00
ALI	101.50	0.00	7.00	17.32
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	1.00	0.00	0.00	0.00
DD	0.00	0.00	0.00	0.00
EDC	0.00	0.00	0.00	0.00
FDC	0.00	0.00	0.00	0.00
FLI	2.70	0.00	0.00	3.00
FMIC	0.00	0.00	0.00	0.00
GLO	3.00	0.00	0.00	7.75
GTCAP	0.00	0.00	6.70	1.00
HOUSE	0.00	0.00	0.00	0.00
JGS	0.50	0.00	0.00	12.40
MEG	0.00	1.00	0.00	0.00
MER	0.10	0.00	0.00	1.00
MNTC	10.00	0.00	0.00	0.00
MWC	0.00	0.00	0.00	0.00
PCOR	1.30	0.00	0.00	4.10
PNX	0.00	0.00	0.00	0.00
PSALM	0.00	0.00	0.00	0.00
RLC	0.00	0.00	20.50	0.00
ROCK	1.00	0.00	0.00	2.79
SLAC	0.00	0.00	0.00	0.00
SLI	0.00	0.00	0.00	0.00
SLTC	0.00	0.00	0.00	0.00
SM	13.00	0.00	0.00	20.00
SMB	31.00	0.00	0.00	1.00
SMC	0.00	0.60	0.00	0.00
SMCGP	0.00	12.50	738.79	8.00
SMPH	18.00	1.00	0.00	7.00
STIESG	0.00	0.00	0.00	0.00
TDI	0.00	0.00	0.00	0.00
TEL	13.34	0.00	0.00	11.00
VLL	0.00	0.00	0.00	0.00
BDO	0.00	0.00	0.00	0.00
BPI	0.00	0.00	0.00	0.00
CHIB	0.00	0.00	0.00	0.05
EW	0.00	0.00	0.00	0.00
LBP	0.00	0.00	0.00	0.00
MBT	0.00	0.00	0.00	0.00
PNB	0.00	0.00	0.00	0.00
PSB	0.00	0.00	0.00	0.00
RBANK	0.00	0.00	0.00	0.00
RCBC	0.00	0.00	0.00	0.00
SECB	0.00	0.00	0.00	0.00
UCPB	0.00	0.00	0.00	0.00
TOTAL PHP VOLUME	**11,660.62**	**6,582.67**	**8,788.27**	**18,244.86**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.00	0.00	0.00	0.00
TOTAL USD VOLUME	**0.00**	**0.00**	**0.00**	**0.00**

PDST-R1 (AM)

Philippine Dealing & Exchange Corp. (PDEx)

Friday, December 29, 2017

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	12/29/17		12/28/17			12/22/17			11/29/17		
1M	B	3.1911	B	3.1643	0.0268	B	3.1714	0.0197	D	2.0257	1.1654
3M	D	2.4966	B	3.1841	-0.6875	B	3.1804	-0.6838	B	3.0121	-0.5155
6M	B	3.3075	B	3.3189	-0.0114	B	3.3179	-0.0104	D	2.9464	0.3611
1Y	I	3.0444	I	3.1761	-0.1317	I	3.4112	-0.3668	B	3.4111	-0.3667
2Y	B	4.4907	D	3.9613	0.5294	B	4.5429	-0.0522	D	3.9667	0.5240
3Y	B	4.6907	B	4.6950	-0.0043	B	4.7196	-0.0289	B	4.6182	0.0725
4Y	B	4.9211	B	4.8343	0.0868	B	4.9375	-0.0164	B	4.9289	-0.0078
5Y	D	4.7444	D	4.7464	-0.0020	D	4.7498	-0.0054	B	5.0889	-0.3445
7Y	B	5.3279	B	5.4111	-0.0832	B	5.4250	-0.0971	B	5.2129	0.1150
10Y	B	5.6986	B	5.5832	0.1154	B	5.8125	-0.1139	B	5.5550	0.1436
20Y	D	5.7019	D	5.6452	0.0567	B	6.0179	-0.3160	B	5.7932	-0.0913
25Y	-	-	-	-	-	-	-	-	-	-	-

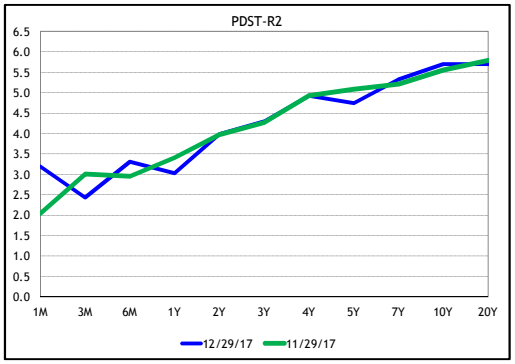


PDST-R2 (PM)

Philippine Dealing & Exchange Corp. (PDEx)

Friday, December 29, 2017

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	12/29/17		12/28/17			12/22/17			11/29/17		
1M	B	3.1911	B	3.1643	0.0268	B	3.1654	0.0257	D	2.0456	1.1455
3M	D	2.4316	D	2.4455	-0.0139	B	3.1750	-0.7434	B	3.0121	-0.5805
6M	B	3.3075	B	3.3189	-0.0114	B	3.3135	-0.0060	D	2.9569	0.3506
1Y	I	3.0320	I	3.4647	-0.4327	I	3.0782	-0.0462	B	3.4111	-0.3791
2Y	D	3.9864	D	3.9673	0.0191	D	3.9617	0.0247	D	3.9690	0.0174
3Y	D	4.2977	D	4.3881	-0.0904	D	4.4436	-0.1459	D	4.2676	0.0301
4Y	B	4.9211	D	4.5500	0.3711	B	4.9519	-0.0308	B	4.9289	-0.0078
5Y	D	4.7437	D	4.7456	-0.0019	D	4.7559	-0.0122	B	5.0889	-0.3452
7Y	B	5.3279	B	5.4111	-0.0832	B	5.4385	-0.1106	B	5.2129	0.1150
10Y	B	5.6986	B	5.5832	0.1154	B	5.8269	-0.1283	B	5.5550	0.1436
20Y	D	5.7038	D	5.6491	0.0547	D	5.7339	-0.0301	B	5.7932	-0.0894
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.