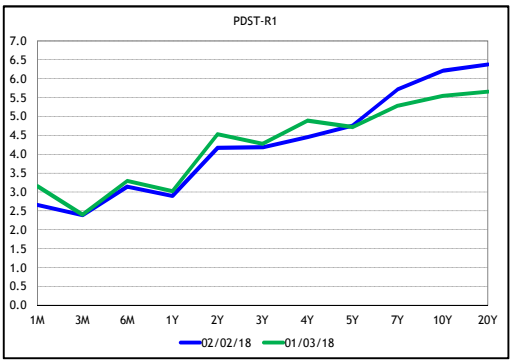
February 2, 2018

PDEx TRADE VOLUME TRENDS Philippine Dealing & Exchange Corp. (PDEx) (in million pesos)	Today	Previous Day	Week Ago	Month Ago
	02/02/18	02/01/18	01/26/18	01/03/18
T-BILL	1,286.40	1,085.55	2,277.71	9,071.13
FXTN	1,371.61	6,073.19	2,271.46	3,699.60
RTB	4,404.42	7,726.00	4,020.91	3,675.71
ABS	0.00	0.00	0.00	0.00
AC	3.10	4.00	2.00	7.00
AEV	6.00	0.00	0.00	0.00
ALI	0.00	14.05	0.00	52.35
AP	0.00	0.00	0.00	0.00
BB2SPT	0.00	0.00	0.00	0.00
CHI	0.00	0.00	0.15	0.00
CPG	0.00	0.00	0.00	0.00
CPI	0.00	0.00	0.00	0.00
DD	0.00	0.00	5.00	2.00
EDC	0.00	0.00	0.00	0.00
FDC	0.00	0.00	0.00	3.90
FLI	0.30	10.76	2.00	75.00
FMIC	0.00	19.10	0.00	0.00
GLO	15.00	0.00	0.00	0.00
GTCAP	0.00	1.10	3.00	0.00
HOUSE	0.00	0.00	0.00	0.00
JGS	0.00	3.40	3.00	4.00
MEG	0.00	2.44	0.00	0.00
MER	0.00	9.00	0.15	2.00
MNTC	0.00	0.50	0.00	0.50
MWC	0.00	0.00	0.00	0.00
PCOR	0.30	2.00	9.00	0.00
PNX	0.00	0.00	0.00	0.00
PSALM	0.00	0.00	0.00	0.00
RLC	0.00	9.50	0.00	0.00
ROCK	0.00	0.00	1.00	1.50
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	1.00	0.00	10.30	9.00
SMB	9.30	5.95	5.00	0.00
SMC	5.56	6.06	0.00	0.00
SMCGP	5.20	0.40	0.25	61.00
SMPH	3.90	17.61	5.10	5.75
STIESG	0.00	0.00	0.00	0.00
TDI	0.00	0.00	0.00	0.00
TEL	0.00	23.85	0.00	0.00
VLL	0.00	0.00	0.00	1.00
BDO	0.00	0.00	0.00	0.00
BPI	0.00	0.00	0.00	0.00
CHIB	0.00	7.00	0.05	0.00
EW	0.00	0.00	0.00	3.00
LBP	0.00	0.00	0.00	0.00
MBT	0.50	0.00	0.00	1.00
PNB	0.00	0.00	0.00	0.00
PSB	0.00	5.00	0.00	0.00
RBANK	0.00	1.00	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	**7,112.59**	**15,027.45**	**8,616.08**	**16,675.45**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.00	0.11	0.10	0.07
TOTAL USD VOLUME	**0.00**	**0.11**	**0.10**	**0.07**

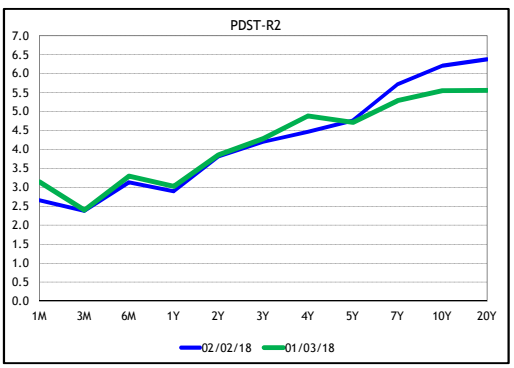
PDST-R1 (AM)
Philippine Dealing & Exchange Corp. (PDEx)
Friday, February 02, 2018

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	02/02/18		02/01/18			01/26/18			01/03/18		
1M	B	2.6607	B	2.5375	0.1232	B	2.8800	-0.2193	B	3.1464	-0.4857
3M	D	2.3867	D	2.3642	0.0225	B	2.8767	-0.4900	D	2.3979	-0.0112
6M	B	3.1375	D	2.6499	0.4876	B	2.9075	0.2300	B	3.2946	-0.1571
1Y	D	2.8956	B	3.0464	-0.1508	B	3.0457	-0.1501	I	3.0272	-0.1316
2Y	B	4.1667	D	3.9095	0.2572	B	4.1857	-0.0190	B	4.5304	-0.3637
3Y	D	4.1835	D	4.2056	-0.0221	D	4.1475	0.0360	D	4.2750	-0.0915
4Y	D	4.4510	D	4.4515	-0.0005	D	4.4442	0.0068	B	4.8839	-0.4329
5Y	D	4.7617	D	4.7336	0.0281	D	4.6844	0.0773	D	4.7152	0.0465
7Y	B	5.7146	B	5.5589	0.1557	B	5.4236	0.2910	B	5.2857	0.4289
10Y	B	6.2093	B	6.0732	0.1361	B	6.0493	0.1600	B	5.5500	0.6593
20Y	B	6.3750	B	6.2661	0.1089	B	6.3464	0.0286	D	5.6549	0.7201
25Y	-	-	-	-	-	-	-	-	-	-	-



PDST-R2 (PM)
Philippine Dealing & Exchange Corp. (PDEx)
Friday, February 02, 2018

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	02/02/18		02/01/18			01/26/18			01/03/18		
1M	B	2.6607	B	2.5464	0.1143	B	2.8836	-0.2229	B	3.1464	-0.4857
3M	D	2.3773	D	2.3405	0.0368	B	2.8767	-0.4994	D	2.3976	-0.0203
6M	B	3.1375	D	2.6093	0.5282	B	2.9039	0.2336	B	3.2946	-0.1571
1Y	D	2.8991	D	2.8519	0.0472	B	3.0439	-0.1448	I	3.0205	-0.1214
2Y	D	3.8113	D	3.9078	-0.0965	B	4.1857	-0.3744	D	3.8502	-0.0389
3Y	D	4.1959	D	4.2018	-0.0059	D	4.1575	0.0384	D	4.2794	-0.0835
4Y	D	4.4636	D	4.5168	-0.0532	D	4.4557	0.0079	B	4.8839	-0.4203
5Y	D	4.7666	D	4.7348	0.0318	D	4.6850	0.0816	D	4.7141	0.0525
7Y	B	5.7146	B	5.5679	0.1467	B	5.4236	0.2910	B	5.2857	0.4289
10Y	B	6.2093	B	6.0750	0.1343	B	6.0421	0.1672	B	5.5500	0.6593
20Y	B	6.3750	D	5.9197	0.4553	B	6.3536	0.0214	D	5.5572	0.8178
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.