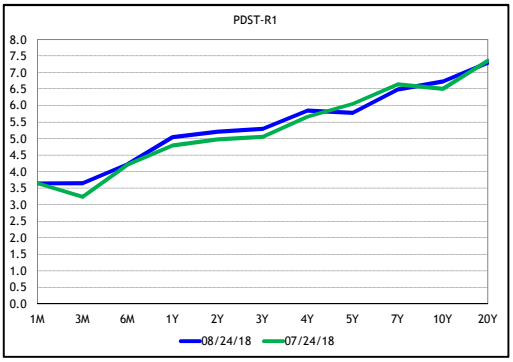
August 24, 2018

PDEx TRADE VOLUME TRENDS Philippine Dealing & Exchange Corp. (PDEx) (in million pesos)	Today	Previous Day	Week Ago	Month Ago
	08/24/18	08/23/18	08/17/18	07/24/18
T-BILL	277.59	3,646.52	828.59	1,935.24
FXTN	788.56	8,638.99	2,156.26	836.53
RTB	58.90	2,208.15	275.35	1,008.59
ABS	0.00	0.00	0.00	0.00
AC	0.00	5.00	1.29	0.10
AEV	0.00	1.00	78.45	1.25
ALI	18.50	18.11	3.00	0.02
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	0.00	0.00	0.00	0.00
EDC	0.00	0.00	0.00	0.00
FDC	9.50	3.84	0.00	0.00
FLI	0.58	1.00	0.00	0.05
FMIC	0.00	0.00	0.00	0.00
GLO	2.00	5.00	0.00	3.10
GTCAP	0.00	1.00	2.00	0.00
HOUSE	1.50	0.00	0.00	0.88
JGS	0.00	1.00	40.00	1.50
MEG	0.50	0.00	0.00	0.00
MER	0.00	0.00	1.30	6.00
NLEX	0.00	0.00	2.00	0.00
MWC	0.00	0.00	0.00	0.00
PCOR	4.00	0.00	0.20	0.00
PNX	0.00	0.00	0.00	0.00
PSALM	0.00	0.00	0.00	0.00
RLC	0.00	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	0.00	0.00	0.00
SM	0.00	3.84	7.92	0.00
SMB	0.00	0.00	3.00	9.00
SMC	2.75	2.50	2.00	24.66
SMCGP	0.50	3.10	509.80	3.10
SMPH	2.00	0.50	4.00	16.00
STIESG	0.00	0.00	0.00	0.00
TDI	0.00	0.00	0.00	0.00
TEL	0.00	0.00	0.00	16.50
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	0.20	0.00	0.00
EW	0.00	0.15	0.00	0.00
LBP	0.00	0.00	0.00	0.00
MBT	0.20	0.00	0.00	0.00
PNB	1.00	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
UBP	0.00	0.00	0.00	0.00
UCPB	0.00	0.00	0.00	0.00
TOTAL PHP VOLUME	**1,168.08**	**14,539.90**	**3,915.15**	**3,862.52**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.02	0.17	0.06	0.40
TOTAL USD VOLUME	**0.02**	**0.17**	**0.06**	**0.40**

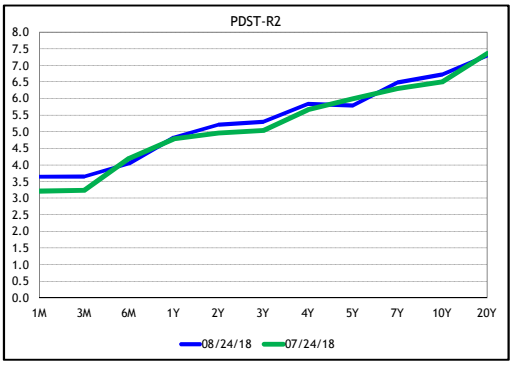
PDST-R1 (AM)
Philippine Dealing & Exchange Corp. (PDEx)
Friday, August 24, 2018

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	08/24/18		08/23/18			08/17/18			07/24/18		
1M	B	3.6429	B	3.6321	0.0108	B	3.6100	0.0329	B	3.6467	-0.0038
3M	B	3.6500	D	3.1180	0.5320	B	3.6100	0.0400	D	3.2346	0.4154
6M	B	4.2161	D	4.0501	0.1660	D	4.0379	0.1782	D	4.2135	0.0026
1Y	B	5.0446	D	4.8317	0.2129	D	4.8362	0.2084	D	4.7871	0.2575
2Y	B	5.2071	B	5.2339	-0.0268	B	5.2054	0.0017	D	4.9780	0.2291
3Y	B	5.2946	B	5.3129	-0.0183	D	5.0655	0.2291	D	5.0516	0.2430
4Y	B	5.8425	B	5.8975	-0.0550	B	5.8768	-0.0343	B	5.6607	0.1818
5Y	D	5.7760	D	5.8257	-0.0497	D	5.9150	-0.1390	B	6.0482	-0.2722
7Y	B	6.4821	D	6.1000	0.3821	B	6.5232	-0.0411	B	6.6446	-0.1625
10Y	B	6.7250	B	6.7464	-0.0214	B	6.7696	-0.0446	D	6.5014	0.2236
20Y	I	7.2952	B	7.3518	-0.0566	B	7.3429	-0.0477	B	7.3571	-0.0619
25Y	-	-	-	-	-	-	-	-	-	-	-



PDST-R2 (PM)
Philippine Dealing & Exchange Corp. (PDEx)
Friday, August 24, 2018

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	08/24/18		08/23/18			08/17/18			07/24/18		
1M	B	3.6429	B	3.6321	0.0108	B	3.6100	0.0329	D	3.2097	0.4332
3M	B	3.6500	D	3.1081	0.5419	D	3.1574	0.4926	D	3.2385	0.4115
6M	D	4.0414	D	4.0574	-0.0160	D	4.0894	-0.0480	D	4.1952	-0.1538
1Y	D	4.8301	D	4.8392	-0.0091	D	4.8384	-0.0083	D	4.7885	0.0416
2Y	B	5.2071	D	4.9070	0.3001	B	5.2054	0.0017	D	4.9629	0.2442
3Y	B	5.2946	B	5.3129	-0.0183	D	5.0636	0.2310	D	5.0420	0.2526
4Y	B	5.8425	B	5.8975	-0.0550	B	5.8768	-0.0343	B	5.6607	0.1818
5Y	D	5.7877	D	5.8243	-0.0366	D	5.9220	-0.1343	D	5.9889	-0.2012
7Y	B	6.4821	D	6.1003	0.3818	D	6.1463	0.3358	D	6.2975	0.1846
10Y	B	6.7250	D	6.4000	0.3250	B	6.7696	-0.0446	D	6.5014	0.2236
20Y	I	7.2951	B	7.3518	-0.0567	B	7.3429	-0.0478	B	7.3571	-0.0620
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.