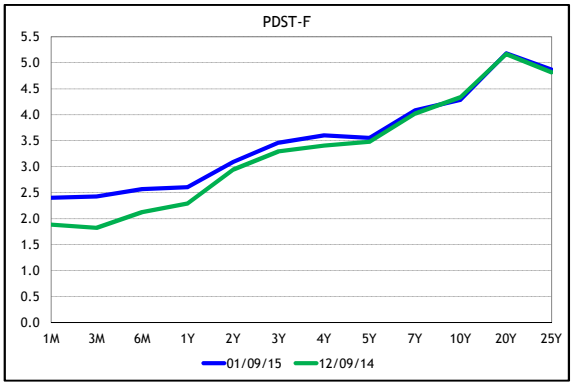
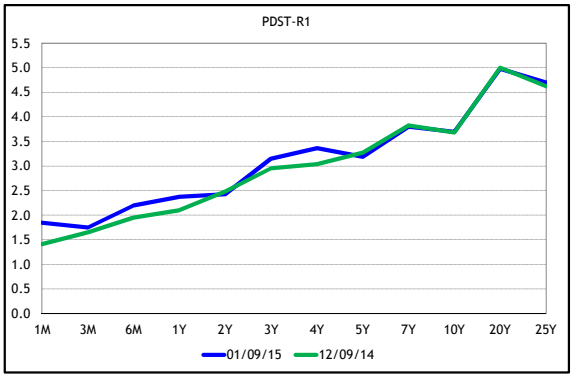
January 9, 2015

PDEx TRADE VOLUME TRENDS				
Philippine Dealing & Exchange Corp. (PDEx)				
(in million pesos)				
	Today	**Previous Day**	**Week Ago**	**Month Ago**
	01/09/15	01/08/15	12/29/14	12/09/14
T-BILL	8,978.11	5,676.83	30.30	405.97
FXTN	26,729.32	21,285.37	8,196.52	8,418.32
RTB	276.20	683.23	663.70	467.81
ABS	0.00	0.00	0.00	0.00
AC	14.00	24.56	0.00	0.00
AEV	0.00	0.00	0.00	0.00
ALI	12.75	2.00	0.00	20.00
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
EDC	0.00	11.30	0.00	1.00
FDC	1.00	0.00	0.00	1.00
FLI	0.00	94.10	0.00	0.00
FMIC	5.00	1.50	10.31	0.00
GLO	0.00	2.00	0.00	0.00
GTCAP	4.82	2.00	0.00	7.05
JGS	3.55	0.59	9.00	70.00
MBT	0.00	0.00	0.00	0.00
MEG	0.00	0.00	0.00	0.00
MER	10.00	0.00	0.00	0.75
MNTC	0.00	0.00	0.00	0.00
PNX	0.00	0.00	0.00	0.00
PNB	0.00	0.00	0.00	0.00
PSALM	0.00	13.00	1.18	95.90
ROCK	0.00	100.00	0.00	0.00
SM	10.05	0.00	0.80	0.50
SMB	34.50	100.00	5.70	1.00
SMPH	0.00	0.00	12.00	1.00
TDI	0.00	0.00	0.00	0.00
TEL	0.00	2.45	0.00	0.00
VLL	0.00	0.00	0.00	0.00
RCBC	0.00	0.00	0.00	0.00
UCPB	0.00	0.00	0.00	0.00
TOTAL PHP VOLUME	**36,079.30**	**27,998.94**	**8,929.51**	**9,490.29**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.08	0.05	0.00	0.02
TOTAL USD VOLUME	**0.08**	**0.05**	**0.00**	**0.02**

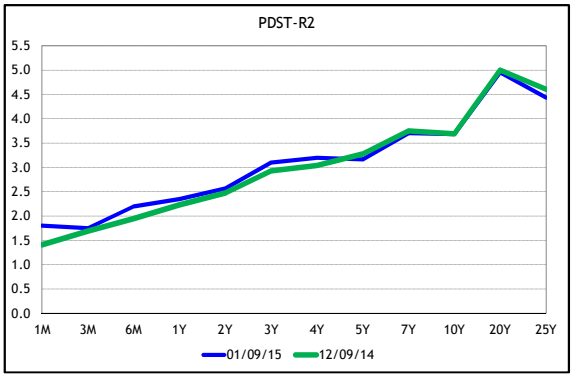
PDST-F FIXING RATES								
Philippine Dealing & Exchange Corp. (PDEx)								
Friday, January 09, 2015								
Tenor		**Today**	**Previous Day**	**+/-**	**Week Ago**	**+/-**	**Month Ago**	**+/-**
		01/09/15	01/08/15		12/29/14		12/09/14	
1M		2.4023	2.5500	-0.1477	2.5477	-0.1454	1.8896	0.5127
3M		2.4295	2.5268	-0.0973	2.5409	-0.1114	1.8229	0.6066
6M		2.5727	2.6091	-0.0364	2.6432	-0.0705	2.1250	0.4477
1Y		2.6068	2.6955	-0.0887	2.6955	-0.0887	2.2938	0.3130
2Y		3.0955	3.1000	-0.0045	3.0568	0.0387	2.9437	0.1518
3Y		3.4659	3.4773	-0.0114	3.4500	0.0159	3.2958	0.1701
4Y		3.6068	3.5955	0.0113	3.5705	0.0363	3.4083	0.1985
5Y		3.5568	3.5273	0.0295	3.6795	-0.1227	3.4812	0.0756
7Y		4.0841	4.1682	-0.0841	4.1475	-0.0634	4.0208	0.0633
10Y		4.2864	4.3977	-0.1113	4.3705	-0.0841	4.3375	-0.0511
20Y		5.1795	5.1727	0.0068	5.1727	0.0068	5.1667	0.0128
25Y		4.8682	4.8273	0.0409	4.9500	-0.0818	4.8208	0.0474



PDST-R1 (AM)								
Philippine Dealing & Exchange Corp. (PDEx)								
Friday, January 09, 2015								
Tenor		**Today**	**Previous Day**	**+/-**	**Week Ago**	**+/-**	**Month Ago**	**+/-**
		01/09/15	01/08/15		12/29/14		12/09/14	
1M		1.8445	1.8000	0.0445	2.3750	-0.5305	1.4119	0.4326
3M		1.7484	2.3650	-0.6166	2.3750	-0.6266	1.6500	0.0984
6M		2.2000	2.4250	-0.2250	2.4500	-0.2500	1.9500	0.2500
1Y		2.3750	2.4750	-0.1000	2.4500	-0.0750	2.1000	0.2750
2Y		2.4250	2.5750	-0.1500	2.6250	-0.2000	2.4750	-0.0500
3Y		3.1500	3.2500	-0.1000	3.2500	-0.1000	2.9500	0.2000
4Y		3.3650	3.3650	0.0000	3.3750	-0.0100	3.0366	0.3284
5Y		3.1844	3.1584	0.0260	3.3250	-0.1406	3.2700	-0.0856
7Y		3.8000	3.8500	-0.0500	3.9000	-0.1000	3.8250	-0.0250
10Y		3.6962	3.6102	0.0860	3.8658	-0.1696	3.6828	0.0134
20Y		4.9750	4.9750	0.0000	5.0000	-0.0250	5.0000	-0.0250
25Y		4.7000	4.5136	0.1864	4.8500	-0.1500	4.6213	0.0787



PDST-R2 (PM)								
Philippine Dealing & Exchange Corp. (PDEx)								
Friday, January 09, 2015								
Tenor		**Today**	**Previous Day**	**+/-**	**Week Ago**	**+/-**	**Month Ago**	**+/-**
		01/09/15	01/08/15		12/29/14		12/09/14	
1M		1.8022	1.7273	0.0749	2.3750	-0.5728	1.4119	0.3903
3M		1.7484	2.3650	-0.6166	2.3750	-0.6266	1.6913	0.0571
6M		2.2000	2.4250	-0.2250	2.4250	-0.2250	1.9500	0.2500
1Y		2.3500	2.4250	-0.0750	2.4250	-0.0750	2.2313	0.1187
2Y		2.5649	2.4500	0.1149	2.7500	-0.1851	2.4750	0.0899
3Y		3.1000	3.2500	-0.1500	3.0750	0.0250	2.9250	0.1750
4Y		3.1941	3.3000	-0.1059	3.3000	-0.1059	3.0366	0.1575
5Y		3.1645	3.1585	0.0060	3.3268	-0.1623	3.2787	-0.1142
7Y		3.7000	3.8000	-0.1000	3.9000	-0.2000	3.7500	-0.0500
10Y		3.6834	3.6186	0.0648	3.8633	-0.1799	3.6891	-0.0057
20Y		4.9500	4.9750	-0.0250	4.9750	-0.0250	5.0000	-0.0500
25Y		4.4297	4.5304	-0.1007	4.4852	-0.0555	4.6056	-0.1759



FOOTNOTE: PDST-F are the calculated average of the best 60% of firm BID rates posted by designated market-making banks for the 12 benchmark tenors at 11:15am daily.
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.