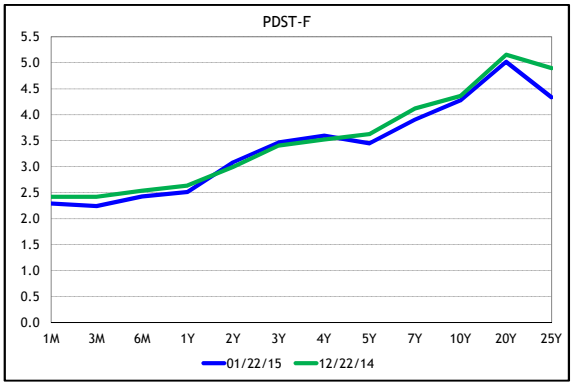
January 22, 2015

PDEx TRADE VOLUME TRENDS Philippine Dealing & Exchange Corp. (PDEx) (in million pesos)				
	Today	**Previous Day**	**Week Ago**	**Month Ago**
	01/22/15	01/21/15	01/14/15	12/22/14
T-BILL	2,814.89	1,217.07	1,506.85	17.04
FXTN	33,043.73	72,248.37	55,165.36	13,683.66
RTB	2,594.66	3,943.22	2,808.26	794.78
ABS	0.00	1.80	0.00	0.00
AC	0.00	5.00	47.00	3.00
AEV	0.00	0.00	0.00	0.00
ALI	57.00	47.60	11.10	0.50
AP	0.00	0.00	10.00	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	0.00	0.00	0.00
FDC	0.00	0.00	7.00	0.00
FLI	11.00	3.00	11.40	3.80
FMIC	0.00	0.00	2.00	5.00
GLO	0.00	1.00	1.10	3.40
GTCAP	2.00	0.00	0.00	0.00
JGS	72.94	0.20	10.00	0.00
MBT	0.00	0.00	0.00	0.00
MEG	0.00	0.00	0.00	1.00
MER	0.00	0.00	0.00	19.50
MNTC	0.00	0.00	0.00	11.00
PNX	18.00	0.00	0.00	0.00
PNB	0.00	0.00	0.00	0.00
PSALM	0.00	0.00	0.00	0.00
ROCK	0.00	0.00	116.00	0.00
SM	1.00	7.24	0.00	0.00
SMB	12.59	33.20	0.00	3.00
SMPH	0.00	1.00	0.00	0.00
TDI	0.00	0.00	2.00	0.00
TEL	0.00	9.00	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	**38,627.80**	**77,517.70**	**59,698.06**	**14,545.67**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.04	0.28	1.39	3.03
TOTAL USD VOLUME	**0.04**	**0.28**	**1.39**	**3.03**

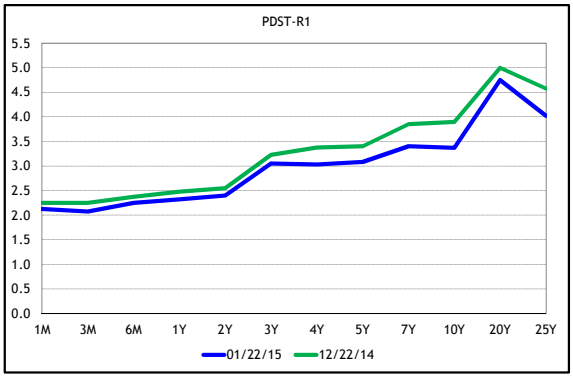
PDST-F FIXING RATES
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, January 22, 2015

Tenor	Today	Previous Day	+/-	Week Ago	+/-	Month Ago	+/-
	01/22/15	01/21/15		01/14/15		12/22/14	
1M	2.2955	2.3000	-0.0045	2.3091	-0.0136	2.4205	-0.1250
3M	2.2455	2.2355	0.0100	2.2368	0.0087	2.4227	-0.1772
6M	2.4295	2.4341	-0.0046	2.5159	-0.0864	2.5364	-0.1069
1Y	2.5136	2.5455	-0.0319	2.5477	-0.0341	2.6409	-0.1273
2Y	3.0864	3.0932	-0.0068	3.0841	0.0023	2.9977	0.0887
3Y	3.4705	3.4636	0.0069	3.4659	0.0046	3.4059	0.0646
4Y	3.5977	3.5977	0.0000	3.5909	0.0068	3.5273	0.0704
5Y	3.4523	3.4364	0.0159	3.4568	-0.0045	3.6295	-0.1772
7Y	3.9068	3.9614	-0.0546	4.0591	-0.1523	4.1205	-0.2137
10Y	4.2773	4.2523	0.0250	4.2705	0.0068	4.3591	-0.0818
20Y	5.0182	5.0955	-0.0773	5.1477	-0.1295	5.1591	-0.1409
25Y	4.3363	4.4932	-0.1569	4.6558	-0.3195	4.8977	-0.5614



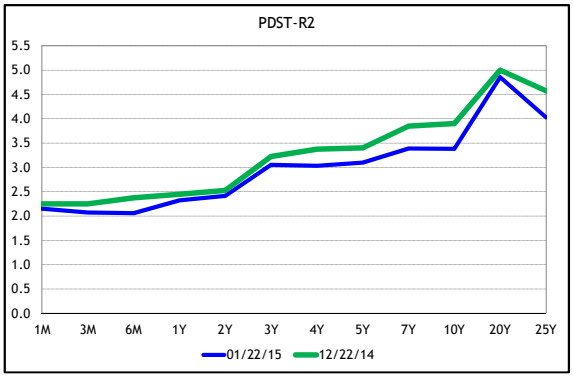
PDST-R1 (AM)
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, January 22, 2015

Tenor	Today	Previous Day	+/-	Week Ago	+/-	Month Ago	+/-
	01/22/15	01/21/15		01/14/15		12/22/14	
1M	2.1250	1.6250	0.5000	2.1250	0.0000	2.2500	-0.1250
3M	2.0750	2.0650	0.0100	2.0650	0.0100	2.2500	-0.1750
6M	2.2500	2.2500	0.0000	2.3250	-0.0750	2.3750	-0.1250
1Y	2.3250	2.3650	-0.0400	2.3500	-0.0250	2.4750	-0.1500
2Y	2.3994	2.4750	-0.0756	2.4500	-0.0506	2.5500	-0.1506
3Y	3.0500	3.1250	-0.0750	2.9212	0.1288	3.2261	-0.1761
4Y	3.0289	3.0834	-0.0545	3.3000	-0.2711	3.3750	-0.3461
5Y	3.0821	3.0370	0.0451	3.0912	-0.0091	3.4000	-0.3179
7Y	3.4000	3.3790	0.0210	3.4567	-0.0567	3.8500	-0.4500
10Y	3.3704	3.4011	-0.0307	3.5777	-0.2073	3.9001	-0.5297
20Y	4.7500	4.8750	-0.1250	4.9750	-0.2250	5.0000	-0.2500
25Y	4.0201	4.0701	-0.0500	4.4175	-0.3974	4.5712	-0.5511



PDST-R2 (PM)
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, January 22, 2015

Tenor	Today	Previous Day	+/-	Week Ago	+/-	Month Ago	+/-
	01/22/15	01/21/15		01/14/15		12/22/14	
1M	2.1500	1.6250	0.5250	2.1250	0.0250	2.2500	-0.1000
3M	2.0750	2.0650	0.0100	1.9939	0.0811	2.2500	-0.1750
6M	2.0625	2.2500	-0.1875	2.3250	-0.2625	2.3750	-0.3125
1Y	2.3250	2.3250	0.0000	2.3500	-0.0250	2.4500	-0.1250
2Y	2.4152	2.4710	-0.0558	2.4500	-0.0348	2.5250	-0.1098
3Y	3.0500	3.0000	0.0500	2.9212	0.1288	3.2261	-0.1761
4Y	3.0291	3.0745	-0.0454	3.1000	-0.0709	3.3750	-0.3459
5Y	3.0970	3.0319	0.0651	3.0872	0.0098	3.3999	-0.3029
7Y	3.3898	3.3683	0.0215	3.4567	-0.0669	3.8500	-0.4602
10Y	3.3827	3.3698	0.0129	3.5697	-0.1870	3.9020	-0.5193
20Y	4.8500	4.8500	0.0000	4.9750	-0.1250	5.0000	-0.1500
25Y	4.0264	4.0515	-0.0251	4.3951	-0.3687	4.5713	-0.5449



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.