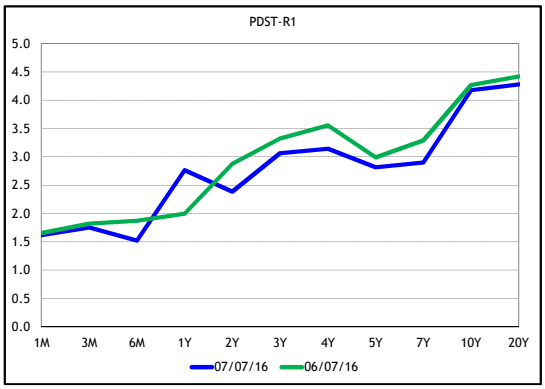
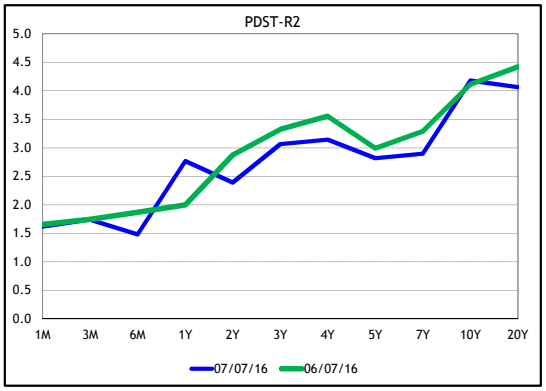
July 7, 2016

PDEx TRADE VOLUME TRENDS				
Philippine Dealing & Exchange Corp. (PDEx)				
(in million pesos)				
	Today	**Previous Day**	**Week Ago**	**Month Ago**
	07/07/16	07/05/16	06/30/16	06/07/16
T-BILL	1,800.34	285.44	329.14	1,732.50
FXTN	16,361.02	12,752.02	15,884.50	5,561.82
RTB	798.52	2,448.15	368.69	44.30
ABS	0.00	1.00	0.30	0.00
AC	412.80	1.00	2.00	4.00
AEV	0.00	5.00	1.50	0.30
ALI	1.50	24.00	20.50	15.31
AP	0.00	0.00	0.00	0.00
BB2SPT	0.00	0.00	0.00	0.00
CHI	0.00	0.00	1.00	0.50
CPG	0.00	0.00	0.00	0.00
EDC	11.50	1.00	6.00	0.00
FDC	0.00	1.25	0.00	0.00
FLI	2.50	0.00	1.15	2.00
FMIC	0.00	2.00	4.49	0.00
GLO	0.00	6.69	50.10	0.00
GTCAP	2.00	0.00	0.10	1.20
HOUSE	0.20	0.00	0.00	0.00
JGS	6.00	1.00	103.00	0.00
MEG	0.00	0.00	0.00	0.00
MER	0.00	0.00	0.00	0.00
MNTC	0.00	0.00	0.00	0.00
PNX	0.00	0.00	0.00	0.00
PSALM	12.87	0.00	0.00	0.00
ROCK	0.00	2.30	0.30	0.00
RLC	0.00	0.00	0.30	0.00
SLAC	30.20	0.00	0.00	0.00
SLI	0.00	0.00	0.00	0.20
SLTC	2.00	0.30	1.30	0.00
SM	11.20	0.00	40.70	4.00
SMB	0.00	1.00	3.55	4.50
SMPH	0.35	3.50	10.10	0.00
TDI	0.00	0.00	0.00	0.00
TEL	0.00	1.00	10.00	4.50
VLL	5.25	1.00	1.50	0.00
BDO	0.00	0.00	0.00	0.00
LBP	0.00	0.00	0.00	0.00
MBT	0.00	0.00	0.00	1.00
PNB	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	**19,458.25**	**15,537.65**	**16,840.21**	**7,376.13**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.10	0.05	0.00	0.26
TOTAL USD VOLUME	**0.10**	**0.05**	**0.00**	**0.26**

PDST-R1 (AM)											
Philippine Dealing & Exchange Corp. (PDEx)											
Thursday, July 07, 2016											
Tenor	**Today**		**Previous Day**		**+/-**	**Week Ago**		**+/-**	**Month Ago**		**+/-**
	07/07/16		07/05/16			06/30/16			06/07/16		
1M	B	1.6167	B	1.6053	0.0114	B	1.6400	-0.0233	B	1.6550	-0.0383
3M	B	1.7520	B	1.7583	-0.0063	B	1.7617	-0.0097	D	1.8235	-0.0715
6M	I	1.5217	I	3.5979	-2.0762	I	1.5464	-0.0247	B	1.8733	-0.3516
1Y	B	2.7650	B	2.9033	-0.1383	I	1.7439	1.0211	D	1.9973	0.7677
2Y	D	2.3847	D	2.3693	0.0154	B	2.9317	-0.5470	B	2.8773	-0.4926
3Y	B	3.0653	B	3.1950	-0.1297	B	3.0660	-0.0007	B	3.3250	-0.2597
4Y	B	3.1420	B	3.3120	-0.1700	B	3.3083	-0.1663	B	3.5573	-0.4153
5Y	D	2.8150	D	2.9095	-0.0945	D	2.8694	-0.0544	D	2.9893	-0.1743
7Y	D	2.8983	B	3.2427	-0.3444	D	2.9197	-0.0214	D	3.2879	-0.3896
10Y	B	4.1783	B	4.2033	-0.0250	B	4.2217	-0.0434	B	4.2663	-0.0880
20Y	I	4.2802	I	4.2591	0.0211	I	4.0425	0.2377	D	4.4209	-0.1407
25Y	-	-	-	-	-	-	-	-	-	-	-



PDST-R2 (PM)											
Philippine Dealing & Exchange Corp. (PDEx)											
Thursday, July 07, 2016											
Tenor	**Today**		**Previous Day**		**+/-**	**Week Ago**		**+/-**	**Month Ago**		**+/-**
	07/07/16		07/05/16			06/30/16			06/07/16		
1M	B	1.6167	B	1.6020	0.0147	B	1.6350	-0.0183	B	1.6550	-0.0383
3M	B	1.7420	B	1.7533	-0.0113	B	1.7567	-0.0147	D	1.7476	-0.0056
6M	I	1.4817	I	1.6938	-0.2121	I	1.5949	-0.1132	B	1.8717	-0.3900
1Y	B	2.7650	B	2.9000	-0.1350	I	2.1671	0.5979	D	1.9955	0.7695
2Y	D	2.3894	D	2.3703	0.0191	D	2.3877	0.0017	B	2.8757	-0.4863
3Y	B	3.0653	B	3.1900	-0.1247	B	3.0660	-0.0007	B	3.3217	-0.2564
4Y	B	3.1420	B	3.3087	-0.1667	B	3.3067	-0.1647	B	3.5540	-0.4120
5Y	D	2.8172	D	2.8327	-0.0155	D	2.8997	-0.0825	D	2.9904	-0.1732
7Y	D	2.8988	D	2.8900	0.0088	D	2.9197	-0.0209	D	3.2878	-0.3890
10Y	B	4.1783	B	4.2017	-0.0234	B	4.2183	-0.0400	B	4.1163	0.0620
20Y	I	4.0615	I	4.2335	-0.1720	I	4.2415	-0.1800	D	4.4208	-0.3593
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.