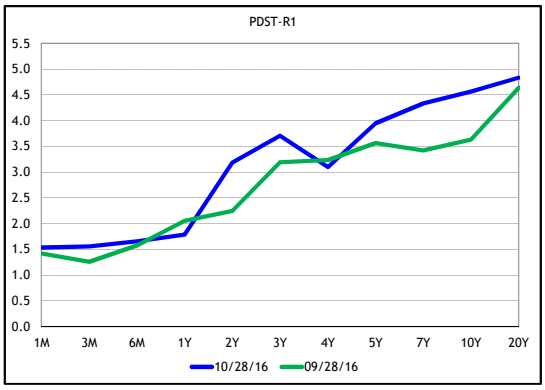
October 28, 2016

PDEx TRADE VOLUME TRENDS Philippine Dealing & Exchange Corp. (PDEx) (in million pesos)	Today	Previous Day	Week Ago	Month Ago
	10/28/16	10/27/16	10/21/16	09/28/16
T-BILL	132.97	1,253.43	594.46	308.25
FXTN	4,988.68	3,277.74	5,806.71	2,653.81
RTB	127.03	234.87	683.81	508.08
ABS	0.00	0.05	0.00	0.00
AC	10.00	10.00	2.50	0.00
AEV	0.43	0.00	10.00	0.00
ALI	11.05	101.47	236.94	10.60
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	0.00	0.00	0.00
FDC	0.00	0.00	0.00	1.00
FLI	1.15	58.24	3.28	5.00
FMIC	3.50	0.00	0.00	1.00
GLO	0.00	0.00	0.00	1.00
GTCAP	0.00	0.20	0.00	0.00
HOUSE	0.00	10.00	0.00	0.00
JGS	0.00	0.16	0.30	0.00
MEG	0.00	0.00	0.00	0.00
MER	0.00	0.50	15.00	1.00
MNTC	0.00	0.00	3.10	0.00
PCOR	31.10	531.30	0.00	0.00
PNX	0.00	0.00	0.00	0.00
PSALM	0.00	9.77	0.00	0.00
ROCK	0.00	0.00	0.00	0.12
RLC	0.00	1.00	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	0.00	0.50	6.00
SMB	5.00	0.50	5.65	0.00
SMCGP	25.65	6.65	0.00	0.20
SMPH	1.50	25.25	49.89	10.60
TDI	0.00	0.00	0.00	0.00
TEL	0.00	0.36	0.00	0.00
VLL	0.00	0.00	0.00	0.00
BDO	0.00	0.00	0.00	0.00
LBP	10.00	0.00	0.00	0.00
MBT	0.00	0.00	0.00	0.00
PNB	0.00	0.00	0.00	0.00
RCBC	0.00	0.00	4.37	0.00
UCPB	0.00	0.00	0.00	0.00
TOTAL PHP VOLUME	**5,348.06**	**5,521.49**	**7,416.51**	**3,506.65**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.38	0.08	0.01	0.26
TOTAL USD VOLUME	**0.38**	**0.08**	**0.01**	**0.26**

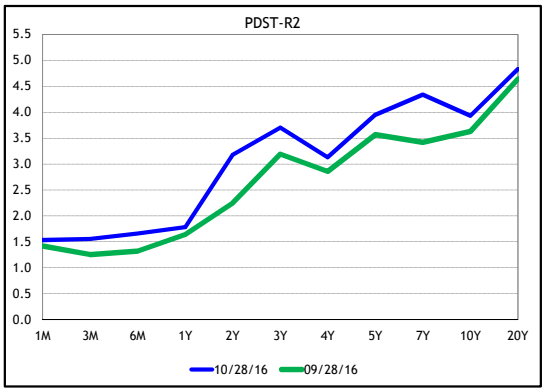
PDST-R1 (AM)
Philippine Dealing & Exchange Corp. (PDEx)
Friday, October 28, 2016

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	10/28/16		10/27/16			10/21/16			09/28/16		
1M	B	1.5339	B	1.5339	0.0000	B	1.5946	-0.0607	B	1.4196	0.1143
3M	B	1.5571	B	1.5464	0.0107	B	1.6393	-0.0822	D	1.2580	0.2991
6M	B	1.6586	D	1.3976	0.2610	D	1.4983	0.1603	B	1.5775	0.0811
1Y	B	1.7868	B	1.7714	0.0154	B	1.8304	-0.0436	B	2.0536	-0.2668
2Y	B	3.1821	D	2.5072	0.6749	D	2.4442	0.7379	D	2.2442	0.9379
3Y	B	3.7068	B	3.6411	0.0657	B	3.7054	0.0014	B	3.1911	0.5157
4Y	D	3.1000	B	3.6657	-0.5657	B	3.5929	-0.4929	B	3.2321	-0.1321
5Y	B	3.9518	B	3.9304	0.0214	B	3.9375	0.0143	B	3.5625	0.3893
7Y	B	4.3339	D	3.8668	0.4671	B	4.1571	0.1768	D	3.4217	0.9122
10Y	B	4.5657	B	4.4446	0.1211	D	3.8952	0.6705	D	3.6336	0.9321
20Y	B	4.8336	B	4.8018	0.0318	B	4.7964	0.0372	B	4.6393	0.1943
25Y	-	-	-	-	-	-	-	-	-	-	-



PDST-R2 (PM)
Philippine Dealing & Exchange Corp. (PDEx)
Friday, October 28, 2016

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	10/28/16		10/27/16			10/21/16			09/28/16		
1M	B	1.5339	B	1.5339	0.0000	B	1.5946	-0.0607	B	1.4196	0.1143
3M	B	1.5571	B	1.5464	0.0107	B	1.6339	-0.0768	D	1.2551	0.3020
6M	B	1.6586	D	1.3980	0.2606	D	1.4241	0.2345	D	1.3207	0.3379
1Y	B	1.7868	B	1.7714	0.0154	D	1.6368	0.1500	D	1.6413	0.1455
2Y	B	3.1821	D	2.4976	0.6845	D	2.4579	0.7242	D	2.2481	0.9340
3Y	B	3.7068	B	3.6411	0.0657	B	3.7054	0.0014	B	3.1929	0.5139
4Y	D	3.1333	B	3.6175	-0.4842	D	3.1231	0.0102	D	2.8598	0.2735
5Y	B	3.9518	B	3.9304	0.0214	B	3.9375	0.0143	B	3.5661	0.3857
7Y	B	4.3411	D	3.8660	0.4751	B	4.1571	0.1840	D	3.4178	0.9233
10Y	D	3.9339	B	4.4446	-0.5107	D	3.8922	0.0417	D	3.6326	0.3013
20Y	B	4.8336	B	4.8018	0.0318	B	4.7964	0.0372	B	4.6429	0.1907
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.