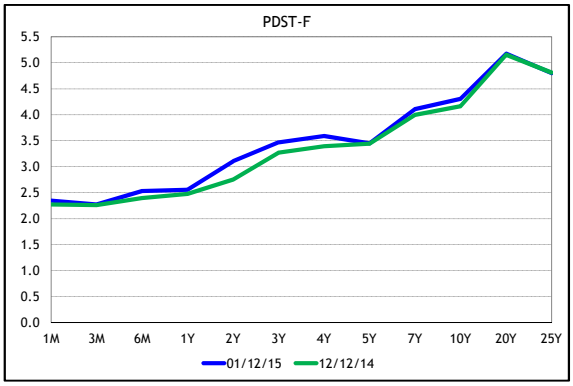
January 12, 2015

PDEx TRADE VOLUME TRENDS Philippine Dealing & Exchange Corp. (PDEx) (in million pesos)	Today	Previous Day	Week Ago	Month Ago
	01/12/15	01/09/15	01/05/15	12/12/14
T-BILL	2,698.24	8,978.11	3,349.25	3.79
FXTN	29,436.45	26,729.32	23,089.25	19,812.06
RTB	725.03	276.20	929.67	739.92
ABS	0.00	0.00	0.00	0.00
AC	0.00	14.00	0.00	4.00
AEV	0.00	0.00	0.00	0.00
ALI	0.00	12.75	4.00	1.00
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	0.00	0.00	0.00
FDC	0.00	1.00	19.50	0.00
FLI	0.00	0.00	0.00	0.00
FMIC	0.00	5.00	0.00	4.86
GLO	1.00	0.00	0.00	0.00
GTCAP	1.00	4.82	0.50	0.00
JGS	10.00	3.55	0.00	1.50
MBT	0.00	0.00	0.00	0.00
MEG	0.00	0.00	0.00	0.00
MER	20.10	10.00	0.25	1.52
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	0.00	3.50	66.15
ROCK	0.00	0.00	0.00	0.00
SM	0.00	10.05	1.00	0.00
SMB	6.50	34.50	0.00	0.00
SMPH	3.00	0.00	0.00	1.50
TDI	0.00	0.00	0.00	0.00
TEL	1.00	0.00	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	**32,902.32**	**36,079.30**	**27,396.92**	**20,636.31**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.00	0.08	0.02	0.01
TOTAL USD VOLUME	**0.00**	**0.08**	**0.02**	**0.01**

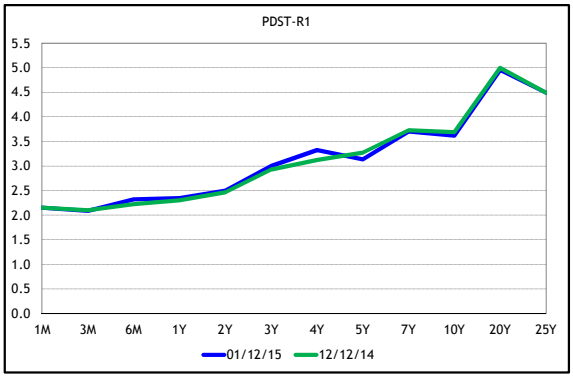
PDST-F FIXING RATES
Philippine Dealing & Exchange Corp. (PDEx)
Monday, January 12, 2015

Tenor	Today	Previous Day	+/-	Week Ago	+/-	Month Ago	+/-
	01/12/15	01/09/15		01/05/15		12/12/14	
1M	2.3455	2.4023	-0.0568	2.5500	-0.2045	2.2773	0.0682
3M	2.2741	2.4295	-0.1554	2.5250	-0.2509	2.2604	0.0137
6M	2.5341	2.5727	-0.0386	2.6523	-0.1182	2.3958	0.1383
1Y	2.5568	2.6068	-0.0500	2.7432	-0.1864	2.4750	0.0818
2Y	3.1045	3.0955	0.0090	3.1136	-0.0091	2.7542	0.3503
3Y	3.4705	3.4659	0.0046	3.4818	-0.0113	3.2708	0.1997
4Y	3.5932	3.6068	-0.0136	3.6091	-0.0159	3.3979	0.1953
5Y	3.4500	3.5568	-0.1068	3.6245	-0.1745	3.4429	0.0071
7Y	4.1114	4.0841	0.0273	4.1636	-0.0522	3.9979	0.1135
10Y	4.3045	4.2864	0.0181	4.3227	-0.0182	4.1646	0.1399
20Y	5.1727	5.1795	-0.0068	5.1886	-0.0159	5.1583	0.0144
25Y	4.8023	4.8682	-0.0659	4.8955	-0.0932	4.8146	-0.0123



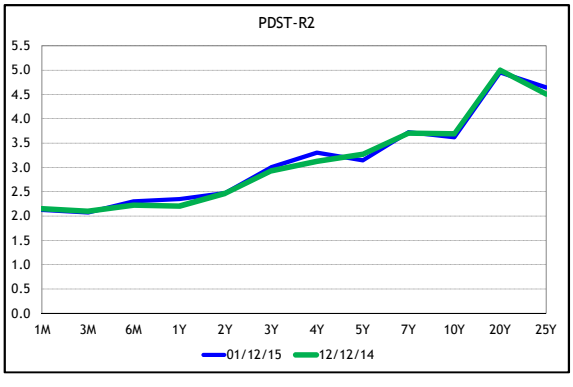
PDST-R1 (AM)
Philippine Dealing & Exchange Corp. (PDEx)
Monday, January 12, 2015

Tenor	Today	Previous Day	+/-	Week Ago	+/-	Month Ago	+/-
	01/12/15	01/09/15		01/05/15		12/12/14	
1M	2.1500	1.8445	0.3055	2.5974	-0.4474	2.1500	0.0000
3M	2.0850	1.7484	0.3366	2.6490	-0.5640	2.1000	-0.0150
6M	2.3250	2.2000	0.1250	2.2750	0.0500	2.2250	0.1000
1Y	2.3500	2.3750	-0.0250	2.5500	-0.2000	2.3000	0.0500
2Y	2.5000	2.4250	0.0750	2.6500	-0.1500	2.4650	0.0350
3Y	3.0000	3.1500	-0.1500	3.2500	-0.2500	2.9250	0.0750
4Y	3.3250	3.3650	-0.0400	3.3650	-0.0400	3.1250	0.2000
5Y	3.1350	3.1844	-0.0494	3.2822	-0.1472	3.2716	-0.1366
7Y	3.7000	3.8000	-0.1000	3.9000	-0.2000	3.7250	-0.0250
10Y	3.6168	3.6962	-0.0794	3.7839	-0.1671	3.6897	-0.0729
20Y	4.9500	4.9750	-0.0250	5.0000	-0.0500	5.0000	-0.0500
25Y	4.4896	4.7000	-0.2104	4.7500	-0.2604	4.4886	0.0010



PDST-R2 (PM)
Philippine Dealing & Exchange Corp. (PDEx)
Monday, January 12, 2015

Tenor	Today	Previous Day	+/-	Week Ago	+/-	Month Ago	+/-
	01/12/15	01/09/15		01/05/15		12/12/14	
1M	2.1250	1.8022	0.3228	2.0544	0.0706	2.1500	-0.0250
3M	2.0750	1.7484	0.3266	2.6477	-0.5727	2.1000	-0.0250
6M	2.3000	2.2000	0.1000	2.2750	0.0250	2.2250	0.0750
1Y	2.3500	2.3500	0.0000	2.4500	-0.1000	2.2050	0.1450
2Y	2.4750	2.5649	-0.0899	2.3500	0.1250	2.4650	0.0100
3Y	3.0000	3.1000	-0.1000	3.2500	-0.2500	2.9250	0.0750
4Y	3.3000	3.1941	0.1059	3.3650	-0.0650	3.1250	0.1750
5Y	3.1449	3.1645	-0.0196	3.2781	-0.1332	3.2718	-0.1269
7Y	3.7250	3.7000	0.0250	3.6127	0.1123	3.7000	0.0250
10Y	3.6169	3.6834	-0.0665	3.7787	-0.1618	3.6900	-0.0731
20Y	4.9500	4.9500	0.0000	5.0000	-0.0500	5.0000	-0.0500
25Y	4.6439	4.4297	0.2142	4.4627	0.1812	4.5019	0.1420



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.