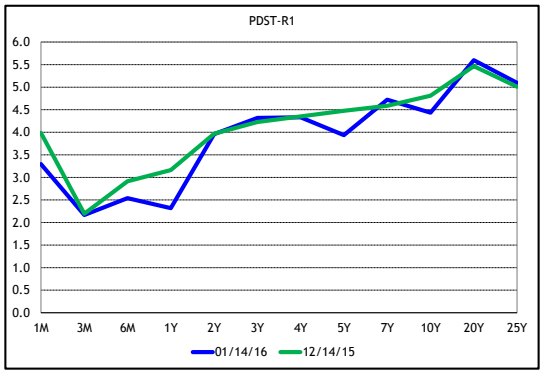
January 14, 2016

PDEx TRADE VOLUME TRENDS Philippine Dealing & Exchange Corp. (PDEx) (in million pesos)	Today	Previous Day	Week Ago	Month Ago
	01/14/16	01/13/16	01/07/16	12/14/15
T-BILL	13.12	84.20	60.04	115.22
FXTN	10,058.62	12,592.87	19,323.89	4,860.81
RTB	253.72	81.09	82.67	240.68
ABS	2.50	7.00	0.00	0.00
AC	0.50	17.00	6.80	53.50
AEV	1.10	2.00	4.00	0.00
ALI	0.96	4.10	14.00	10.87
AP	0.00	0.00	0.00	0.00
BB2SPT	0.00	0.00	0.00	1.50
CHI	0.00	0.00	0.00	0.00
CPG	0.00	22.89	0.00	0.00
EDC	0.00	0.00	0.00	0.00
FDC	0.00	0.00	0.00	0.00
FLI	0.00	0.00	5.00	0.10
FMIC	0.00	0.00	0.00	6.10
GLO	0.00	0.00	2.98	0.00
GTCAP	5.90	1.20	0.00	0.00
HOUSE	0.00	5.00	0.30	4.50
JGS	5.00	3.30	4.00	0.00
MEG	0.00	0.00	0.00	0.00
MER	0.00	0.00	10.00	0.00
MNTC	0.30	0.00	0.00	0.00
PNX	0.00	0.00	0.00	0.00
PSALM	4.70	2.00	17.73	2.30
ROCK	0.00	0.00	0.00	0.00
RLC	0.00	0.00	0.00	1.00
SLI	0.00	0.00	0.00	0.00
SLTC	0.00	0.00	0.00	0.00
SM	0.65	0.00	0.00	2.00
SMB	0.00	2.40	0.00	1.30
SMPH	9.40	26.00	0.00	2.00
TDI	0.00	0.00	0.00	0.00
TEL	2.50	1.50	2.00	0.00
VLL	0.00	0.20	0.00	0.00
BDO	0.00	0.00	0.00	0.00
LBP	0.00	0.00	0.00	0.00
MBT	1.00	0.00	5.00	0.00
PNB	0.00	0.00	8.00	0.00
RCBC	0.00	0.00	0.00	0.00
UCPB	0.00	0.00	0.00	0.00
TOTAL PHP VOLUME	**10,359.97**	**12,852.76**	**19,546.41**	**5,301.87**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.01	0.06	0.00	0.02
TOTAL USD VOLUME	**0.01**	**0.06**	**0.00**	**0.02**

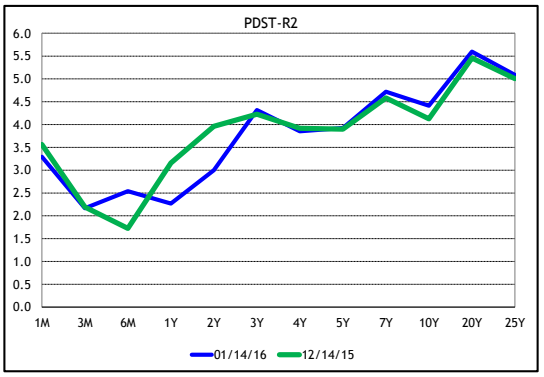
PDST-R1 (AM)
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, January 14, 2016

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	01/14/16		01/13/16			01/07/16			12/14/15		
1M	I	3.2960	I	3.3220	-0.0260	B	2.6383	0.6577	I	3.9862	-0.6902
3M	B	2.1667	B	2.1717	-0.0050	B	2.1000	0.0667	B	2.1950	-0.0283
6M	B	2.5397	B	2.5267	0.0130	B	2.4040	0.1357	B	2.9133	-0.3736
1Y	I	2.3172	I	2.4057	-0.0885	I	3.7599	-1.4427	B	3.1633	-0.8461
2Y	B	3.9600	B	3.9400	0.0200	B	3.9253	0.0347	B	3.9667	-0.0067
3Y	B	4.3183	B	4.1417	0.1766	B	4.1983	0.1200	B	4.2267	0.0916
4Y	B	4.3333	B	4.2867	0.0466	D	3.8087	0.5246	B	4.3517	-0.0184
5Y	D	3.9368	D	3.8812	0.0556	D	3.8189	0.1179	B	4.4750	-0.5382
7Y	B	4.7217	B	4.5757	0.1460	B	4.5933	0.1284	B	4.5870	0.1347
10Y	D	4.4355	D	4.2391	0.1964	D	4.1317	0.3038	B	4.8100	-0.3745
20Y	B	5.5983	B	5.4950	0.1033	B	5.4583	0.1400	B	5.4650	0.1333
25Y	D	5.0966	D	4.9995	0.0971	D	4.8717	0.2249	D	5.0096	0.0870



PDST-R2 (PM)
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, January 14, 2016

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	01/14/16		01/13/16			01/07/16			12/14/15		
1M	I	3.2960	I	3.3233	-0.0273	B	2.6383	0.6577	I	3.5625	-0.2665
3M	B	2.1667	B	2.1717	-0.0050	B	2.0933	0.0734	B	2.1933	-0.0266
6M	B	2.5397	B	2.5267	0.0130	B	2.4033	0.1364	D	1.7250	0.8147
1Y	I	2.2681	I	2.4135	-0.1454	I	2.6231	-0.3550	B	3.1583	-0.8902
2Y	D	3.0000	B	3.9400	-0.9400	B	3.9250	-0.9250	B	3.9633	-0.9633
3Y	B	4.3183	B	4.1500	0.1683	B	4.1983	0.1200	B	4.2267	0.0916
4Y	D	3.8518	D	3.8345	0.0173	D	3.7946	0.0572	D	3.9179	-0.0661
5Y	D	3.9232	D	3.9012	0.0220	D	3.8035	0.1197	D	3.9003	0.0229
7Y	B	4.7183	B	4.5790	0.1393	B	4.5900	0.1283	B	4.5837	0.1346
10Y	D	4.4145	D	4.2929	0.1216	D	4.1262	0.2883	D	4.1256	0.2889
20Y	B	5.5983	B	5.4950	0.1033	B	5.4583	0.1400	B	5.4583	0.1400
25Y	D	5.0879	D	5.0093	0.0786	D	4.8688	0.2191	D	5.0065	0.0814



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.