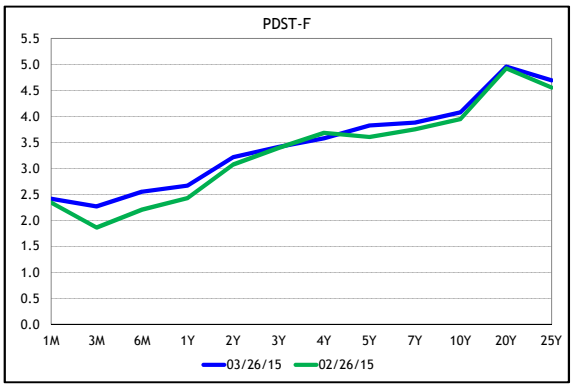
**March 26, 2015**

| PDEx TRADE VOLUME TRENDS<br>Philippine Dealing & Exchange Corp. (PDEx)<br>(in million pesos) | Today | Previous Day | Week Ago | Month Ago |
|---|---|---|---|---|
| | 03/26/15 | 03/25/15 | 03/19/15 | 02/26/15 |
| T-BILL | 1,826.22 | 2,590.93 | 0.80 | 5,921.88 |
| FXTN | 10,097.41 | 11,252.36 | 34,229.84 | 28,506.86 |
| RTB | 238.46 | 298.79 | 1,022.80 | 517.00 |
| ABS | 0.10 | 0.00 | 0.00 | 0.00 |
| AC | 0.00 | 4.00 | 0.00 | 10.00 |
| AEV | 10.00 | 6.00 | 55.00 | 0.00 |
| ALI | 21.00 | 10.00 | 48.50 | 0.00 |
| AP | 0.00 | 0.00 | 0.00 | 2.00 |
| 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 | 13.59 | 1.00 |
| FDC | 0.00 | 0.50 | 53.00 | 0.00 |
| FLI | 0.00 | 1.00 | 0.00 | 0.00 |
| FMIC | 12.83 | 28.39 | 5.20 | 1.00 |
| GLO | 1.00 | 1.00 | 0.00 | 0.00 |
| GTCAP | 2.00 | 5.00 | 0.50 | 0.00 |
| JGS | 12.61 | 9.00 | 0.30 | 0.00 |
| MEG | 0.00 | 0.00 | 0.00 | 0.00 |
| MER | 11.50 | 32.00 | 2.04 | 2.50 |
| MNTC | 0.00 | 0.00 | 0.00 | 0.20 |
| PNX | 0.00 | 4.00 | 0.85 | 0.00 |
| PSALM | 1.00 | 0.50 | 0.00 | 0.00 |
| ROCK | 0.00 | 0.00 | 1.00 | 0.00 |
| RLC | 25.60 | 17.50 | 13.00 | 100.00 |
| SM | 1.00 | 5.15 | 5.37 | 2.50 |
| SMB | 4.17 | 11.54 | 4.80 | 3.90 |
| SMPH | 13.00 | 15.40 | 9.02 | 0.00 |
| TDI | 0.00 | 0.00 | 0.00 | 0.00 |
| TEL | 3.50 | 0.00 | 0.50 | 1.50 |
| VLL | 0.00 | 0.00 | 100.00 | 0.00 |
| MBT | 0.30 | 0.00 | 0.00 | 0.00 |
| 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** | **12,281.69** | **14,293.06** | **35,566.12** | **35,070.33** |
| **MRTB (in $)** | 0.00 | 0.00 | 0.00 | 0.00 |
| **ODB (in $)** | 1.02 | 1.30 | 0.02 | 0.57 |
| **TOTAL USD VOLUME** | **1.02** | **1.30** | **0.02** | **0.57** |

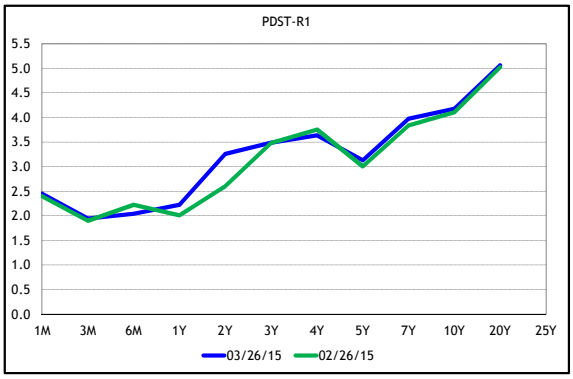
PDST-F FIXING RATES
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, March 26, 2015

| Tenor | Today | Previous Day | +/- | Week Ago | +/- | Month Ago | +/- |
|---|---|---|---|---|---|---|---|
| | 03/26/15 | 03/25/15 | | 03/19/15 | | 02/26/15 | |
| 1M | 2.4182 | 2.4091 | 0.0091 | 2.4227 | -0.0045 | 2.3432 | 0.0750 |
| 3M | 2.2664 | 2.2723 | -0.0059 | 2.3864 | -0.1200 | 1.8618 | 0.4046 |
| 6M | 2.5545 | 2.5636 | -0.0091 | 2.5614 | -0.0069 | 2.2068 | 0.3477 |
| 1Y | 2.6682 | 2.6636 | 0.0046 | 2.6500 | 0.0182 | 2.4295 | 0.2387 |
| 2Y | 3.2136 | 3.2159 | -0.0023 | 3.2227 | -0.0091 | 3.0750 | 0.1386 |
| 3Y | 3.4109 | 3.4086 | 0.0023 | 3.4955 | -0.0846 | 3.3932 | 0.0177 |
| 4Y | 3.5773 | 3.5909 | -0.0136 | 3.8545 | -0.2772 | 3.6864 | -0.1091 |
| 5Y | 3.8273 | 3.8041 | 0.0232 | 3.9795 | -0.1522 | 3.6045 | 0.2228 |
| 7Y | 3.8795 | 3.8591 | 0.0204 | 3.8614 | 0.0181 | 3.7495 | 0.1300 |
| 10Y | 4.0773 | 4.0500 | 0.0273 | 4.0636 | 0.0137 | 3.9523 | 0.1250 |
| 20Y | 4.9614 | 4.9523 | 0.0091 | 4.9636 | -0.0022 | 4.9250 | 0.0364 |
| 25Y | 4.6932 | 4.6945 | -0.0013 | 4.7082 | -0.0150 | 4.5522 | 0.1410 |



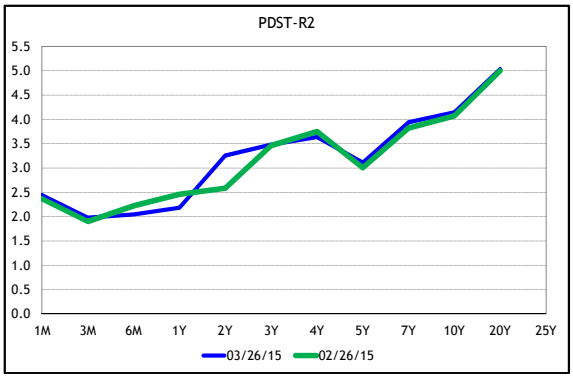

PDST-R1 (AM)
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, March 26, 2015

| Tenor | Today | Previous Day | +/- | Week Ago | +/- | Month Ago | +/- |
|---|---|---|---|---|---|---|---|
| | 03/26/15 | 03/25/15 | | 03/19/15 | | 02/26/15 | |
| 1M | 2.4500 | 1.8750 | 0.5750 | 3.6535 | -1.2035 | 2.4028 | 0.0472 |
| 3M | 1.9471 | 1.8876 | 0.0595 | 3.0472 | -1.1001 | 1.9003 | 0.0468 |
| 6M | 2.0426 | 1.9521 | 0.0905 | 2.3887 | -0.3461 | 2.2236 | -0.1810 |
| 1Y | 2.2268 | 2.0813 | 0.1455 | 2.7083 | -0.4815 | 2.0072 | 0.2196 |
| 2Y | 3.2566 | 3.2553 | 0.0013 | 3.2658 | -0.0092 | 2.6002 | 0.6564 |
| 3Y | 3.4861 | 3.4842 | 0.0019 | 3.5569 | -0.0708 | 3.4806 | 0.0055 |
| 4Y | 3.6375 | 3.6472 | -0.0097 | 3.0810 | 0.5565 | 3.7542 | -0.1167 |
| 5Y | 3.1316 | 3.1200 | 0.0116 | 3.0498 | 0.0818 | 3.0028 | 0.1288 |
| 7Y | 3.9722 | 3.9417 | 0.0305 | 3.9764 | -0.0042 | 3.8414 | 0.1308 |
| 10Y | 4.1772 | 4.1264 | 0.0508 | 4.2356 | -0.0584 | 4.1069 | 0.0703 |
| 20Y | 5.0625 | 5.0222 | 0.0403 | 5.0722 | -0.0097 | 5.0236 | 0.0389 |
| 25Y | | | 0.0000 | | 0.0000 | | 0.0000 |




PDST-R2 (PM)
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, March 26, 2015

| Tenor | Today | Previous Day | +/- | Week Ago | +/- | Month Ago | +/- |
|---|---|---|---|---|---|---|---|
| | 03/26/15 | 03/25/15 | | 03/19/15 | | 02/26/15 | |
| 1M | 2.4500 | 1.8750 | 0.5750 | 3.6538 | -1.2038 | 2.3661 | 0.0839 |
| 3M | 1.9823 | 1.8657 | 0.1166 | 3.0479 | -1.0656 | 1.8992 | 0.0831 |
| 6M | 2.0476 | 1.9799 | 0.0677 | 2.3887 | -0.3411 | 2.2236 | -0.1760 |
| 1Y | 2.1862 | 2.2345 | -0.0483 | 2.7083 | -0.5221 | 2.4576 | -0.2714 |
| 2Y | 3.2539 | 3.2750 | -0.0211 | 3.2658 | -0.0119 | 2.5840 | 0.6699 |
| 3Y | 3.4794 | 3.4842 | -0.0048 | 3.5569 | -0.0775 | 3.4625 | 0.0169 |
| 4Y | 3.6361 | 3.6472 | -0.0111 | 3.0869 | 0.5492 | 3.7500 | -0.1139 |
| 5Y | 3.1127 | 3.1220 | -0.0093 | 3.0503 | 0.0624 | 3.0028 | 0.1099 |
| 7Y | 3.9417 | 3.6615 | 0.2802 | 3.9611 | -0.0194 | 3.8233 | 0.1184 |
| 10Y | 4.1458 | 4.1250 | 0.0208 | 4.2108 | -0.0650 | 4.0708 | 0.0750 |
| 20Y | 5.0319 | 5.0208 | 0.0111 | 5.0569 | -0.0250 | 5.0000 | 0.0319 |
| 25Y | | | 0.0000 | | 0.0000 | | 0.0000 |




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.