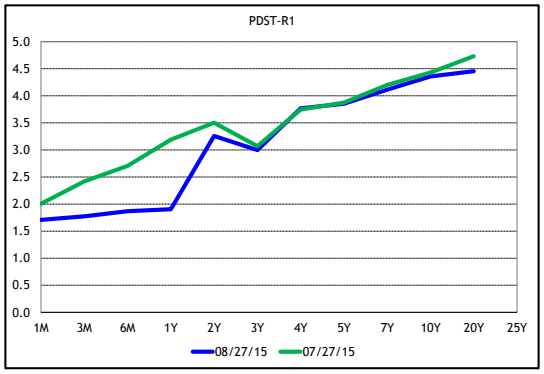
August 27, 2015

PDEx TRADE VOLUME TRENDS Philippine Dealing & Exchange Corp. (PDEx) (in million pesos)	Today	Previous Day	Week Ago	Month Ago
	08/27/15	08/26/15	08/20/15	07/27/15
T-BILL	348.79	326.79	634.56	2,258.29
FXTN	11,541.73	9,353.95	8,131.10	8,867.28
RTB	646.37	462.69	1,023.08	288.38
ABS	2.00	2.00	0.00	0.00
AC	1.59	0.00	23.70	5.00
AEV	20.35	63.20	2.00	0.00
ALI	23.50	1.00	9.40	163.90
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	1.00	1.00	0.00	0.00
FDC	0.00	0.00	10.00	0.00
FLI	2.50	0.00	152.20	0.00
FMIC	2.50	1.00	1.00	0.00
GLO	0.50	0.00	0.00	3.60
GTCAP	0.06	0.00	0.46	0.00
HOUSE	0.00	0.00	1.00	12.00
JGS	2.70	0.00	3.20	0.00
MEG	0.00	0.00	0.00	0.00
MER	62.69	6.55	9.00	18.50
MNTC	1.00	0.00	0.00	0.00
PNX	0.00	0.00	0.00	0.00
PSALM	74.00	1,350.00	14.60	13.07
ROCK	0.00	0.00	0.05	0.00
RLC	0.00	0.00	0.00	5.00
SLTC	0.00	0.00	0.00	0.00
SM	3.31	3.05	0.00	9.00
SMB	56.80	21.00	0.00	1.00
SMPH	0.00	0.00	0.00	3.00
TDI	0.00	0.00	0.00	0.00
TEL	0.00	0.27	0.00	2.00
VLL	0.00	0.00	0.00	0.00
BDO	0.00	0.00	0.00	0.00
MBT	1.00	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	**12,792.39**	**11,592.50**	**10,015.36**	**11,650.03**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.11	0.14	0.05	0.06
TOTAL USD VOLUME	**0.11**	**0.14**	**0.05**	**0.06**

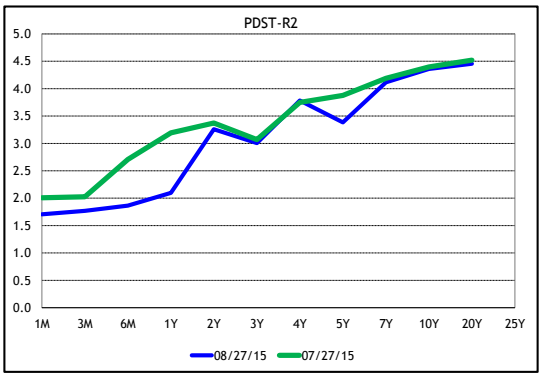
PDST-R1 (AM)
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, August 27, 2015

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	08/27/15		08/26/15			08/20/15			07/27/15		
1M	B	1.7083	B	1.6883	0.0200	B	2.1732	-0.4649	D	2.0053	-0.2970
3M	B	1.7733	B	1.7617	0.0116	B	2.1809	-0.4076	B	2.4179	-0.6446
6M	B	1.8683	B	1.8700	-0.0017	B	2.1950	-0.3267	B	2.7050	-0.8367
1Y	I	1.9044	I	1.8145	0.0899	B	2.3700	-0.4656	B	3.1893	-1.2849
2Y	B	3.2583	B	3.2483	0.0100	B	3.1817	0.0766	B	3.5018	-0.2435
3Y	D	2.9979	B	3.3333	-0.3354	D	2.9612	0.0367	D	3.0680	-0.0701
4Y	B	3.7683	B	3.6050	0.1633	B	3.6400	0.1283	B	3.7464	0.0219
5Y	B	3.8533	D	3.3943	0.4590	D	3.3534	0.4999	B	3.8732	-0.0199
7Y	B	4.1133	B	4.1382	-0.0249	B	4.0983	0.0150	B	4.2000	-0.0867
10Y	B	4.3583	B	4.2700	0.0883	B	4.2617	0.0966	B	4.4286	-0.0703
20Y	I	4.4543	I	4.4501	0.0042	I	4.3277	0.1266	I	4.7310	-0.2767
25Y											



PDST-R2 (PM)
Philippine Dealing & Exchange Corp. (PDEx)
Thursday, August 27, 2015

Tenor	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
	08/27/15		08/26/15			08/20/15			07/27/15		
1M	B	1.7050	B	1.6883	0.0167	B	2.1700	-0.4650	D	2.0074	-0.3024
3M	B	1.7683	B	1.7617	0.0066	B	2.1809	-0.4126	D	2.0263	-0.2580
6M	B	1.8633	B	1.8700	-0.0067	B	2.1950	-0.3317	B	2.7071	-0.8438
1Y	I	2.0958	I	1.8877	0.2081	D	2.0000	0.0958	B	3.1933	-1.0975
2Y	B	3.2583	B	3.2500	0.0083	B	3.0971	0.1612	B	3.3735	-0.1152
3Y	D	3.0059	D	3.0047	0.0012	D	2.9573	0.0486	D	3.0694	-0.0635
4Y	B	3.7833	B	3.6083	0.1750	B	3.6400	0.1433	B	3.7500	0.0333
5Y	D	3.3847	D	3.3912	-0.0065	D	3.3586	0.0261	B	3.8767	-0.4920
7Y	B	4.1150	B	4.1313	-0.0163	B	4.0917	0.0233	B	4.1883	-0.0733
10Y	B	4.3600	B	4.2717	0.0883	B	4.2617	0.0983	B	4.3967	-0.0367
20Y	I	4.4553	I	4.4674	-0.0121	I	4.4558	-0.0005	I	4.5204	-0.0651
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.