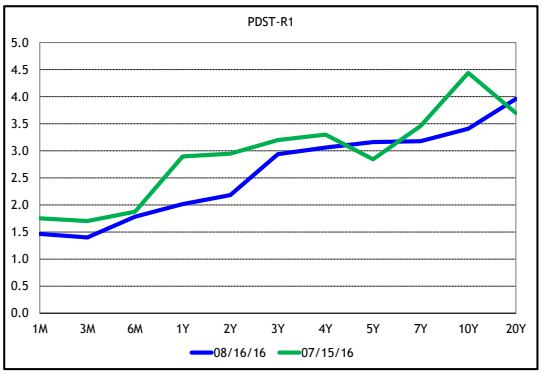
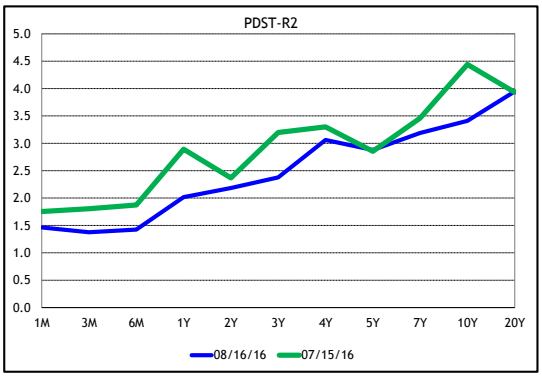
August 16, 2016

PDEx TRADE VOLUME TRENDS Philippine Dealing & Exchange Corp. (PDEx) (in million pesos)	Today	Previous Day	Week Ago	Month Ago
	08/16/16	08/15/16	08/09/16	07/15/16
T-BILL	1,157.24	1,062.88	2,152.62	120.00
FXTN	11,147.68	4,632.40	10,722.85	6,848.13
RTB	1,563.47	396.47	1,701.80	3,035.68
ABS	0.00	0.00	0.00	0.00
AC	37.50	57.50	2.00	9.00
AEV	0.00	5.10	0.30	28.02
ALI	19.61	5.97	24.75	0.90
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	0.00	5.00	0.00	0.00
FDC	0.00	4.63	0.50	0.00
FLI	0.00	4.80	0.00	11.52
FMIC	0.00	0.00	0.00	0.00
GLO	0.00	0.00	0.25	3.60
GTCAP	0.00	2.00	1.20	31.40
HOUSE	1.70	0.00	0.00	0.00
JGS	0.00	9.80	250.50	160.00
MEG	0.00	0.00	0.00	0.00
MER	0.00	0.20	0.00	0.00
MNTC	0.00	0.00	0.00	0.00
PNX	0.10	0.00	0.00	0.00
PSALM	0.00	8.10	10.54	14.50
ROCK	0.00	0.00	0.00	0.00
RLC	0.00	0.00	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	51.63
SM	5.00	2.60	134.96	64.00
SMB	35.00	9.60	8.60	0.00
SMCGP	20.00	0.00	9.40	108.21
SMPH	27.00	42.90	5.80	0.00
TDI	0.00	0.00	0.00	0.00
TEL	0.80	3.80	2.50	0.30
VLL	0.00	0.00	0.00	6.80
BDO	0.50	0.00	0.00	0.80
LBP	0.00	0.00	0.00	0.50
MBT	0.00	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	**14,015.60**	**6,253.75**	**15,028.56**	**10,495.00**
MRTB (in $)	0.00	0.00	0.00	0.00
ODB (in $)	0.11	0.05	0.55	0.02
TOTAL USD VOLUME	**0.11**	**0.05**	**0.55**	**0.02**

PDST-R1 (AM) Philippine Dealing & Exchange Corp. (PDEx) Tuesday, August 16, 2016	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
Tenor	08/16/16		08/15/16			08/09/16			07/15/16		
1M	B	1.4650	B	1.4767	-0.0117	B	1.4488	0.0162	B	1.7533	-0.2883
3M	D	1.4000	B	1.6403	-0.2403	D	1.4621	-0.0621	I	1.7029	-0.3029
6M	B	1.7821	B	1.7550	0.0271	D	1.4700	0.3121	B	1.8743	-0.0922
1Y	B	2.0161	B	1.9820	0.0341	B	1.9803	0.0358	B	2.8967	-0.8806
2Y	D	2.1810	B	2.6037	-0.4227	B	2.5100	-0.3290	B	2.9467	-0.7657
3Y	B	2.9389	B	2.9353	0.0036	B	2.8700	0.0689	B	3.1985	-0.2596
4Y	B	3.0607	B	3.0567	0.0040	B	3.0413	0.0194	B	3.3007	-0.2400
5Y	B	3.1607	D	2.8600	0.3007	B	3.1133	0.0474	D	2.8432	0.3175
7Y	D	3.1787	D	3.1686	0.0101	D	3.1208	0.0579	B	3.4587	-0.2800
10Y	I	3.4076	I	3.3094	0.0982	I	3.2428	0.1648	B	4.4397	-1.0321
20Y	I	3.9586	I	3.9377	0.0209	I	3.9561	0.0025	I	3.6992	0.2594
25Y	-	-	-	-	-	-	-	-	-	-	-



PDST-R2 (PM) Philippine Dealing & Exchange Corp. (PDEx) Tuesday, August 16, 2016	Today		Previous Day		+/-	Week Ago		+/-	Month Ago		+/-
Tenor	08/16/16		08/15/16			08/09/16			07/15/16		
1M	B	1.4632	B	1.4700	-0.0068	D	1.3250	0.1382	B	1.7537	-0.2905
3M	D	1.3754	D	1.4020	-0.0266	D	1.4639	-0.0885	I	1.8058	-0.4304
6M	D	1.4250	B	1.7483	-0.3233	D	1.4698	-0.0448	B	1.8743	-0.4493
1Y	B	2.0179	D	1.6605	0.3574	B	1.9787	0.0392	B	2.8933	-0.8754
2Y	D	2.1832	B	2.5937	-0.4105	B	2.5067	-0.3235	D	2.3688	-0.1856
3Y	D	2.3778	B	2.9330	-0.5552	B	2.8733	-0.4955	B	3.1985	-0.8207
4Y	B	3.0607	B	3.0567	0.0040	B	3.0413	0.0194	B	3.3007	-0.2400
5Y	D	2.8784	D	2.8604	0.0180	D	2.8579	0.0205	D	2.8531	0.0253
7Y	D	3.1890	D	3.1772	0.0118	D	3.1387	0.0503	B	3.4590	-0.2700
10Y	I	3.4089	I	3.2929	0.1160	I	3.2527	0.1562	B	4.4400	-1.0311
20Y	I	3.9466	I	3.8661	0.0805	I	3.7197	0.2269	I	3.9316	0.0150
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.