

BSP Circular 813 Reference Rates - PM
September 8, 2014

- ^ The Weighted Average Yield of all done transactions for each security is captured at 4:15 PM of the report date, and is as published on PDS Market Page
- ^^ The Simple Average Bid Yield per Security is calculated from Firm Bid Yields posted by PDST Fixing Banks for a minimum size of PHP 50 Million, for standard settlement value date T+1, for that security, as captured at 4:15 PM of the report date. If a PDST Fixing Bank posts more than one bid for the security on one board or across two boards, only the best bid satisfying the criteria above will be included in the computation of the Simple Average Bid Yield.
- ^^^ The Tag indicates the source yield of the Reference Rate; that is, a "null" tag means that the Weighted Average Yield is the source rate, a tag of "B" denotes that the Simple Average Bid Yield is the source rate, and a tag of "I" denotes that the Interpolated Rate is the source rate
- ^^^^ The Reference Rate will be the Weighted Average Yield if the Daily Volume is at least PHP 50 Million.
 If the Daily Volume does not reach PHP 50 Million, it will be the Simple Average Bid Yield, if it exists; otherwise, it will be the Interpolated Rate.

	Instrument Name	ISIN	Tenor	CPN	Days	YRS	Maturity	D.Vol(MM)	Last Yield	Traded Time	W. Ave Yld ^	Simple Ave Bid Yield ^^	PDSI-R2	Tag ^^^	Reference Rate - PM ^^^^
1	RTB 05-08	PHID0514I080	<1M	6.2500	15	0.04	09/24/2014						2.5750	I	2.5750
2	FXTN 07-46	PIBD0714J466	<1M	6.5000	25	0.07	10/04/2014						1.7357	I	1.7357
3	TBILL 10.08.14*	PIBL1213J102	1M		29	0.08	10/08/2014					1.6125	1.4000	B	1.6125
4	SPTB 10-03	SPTB1014J037	1M	12.2500	35	0.10	10/14/2014						1.3979	I	1.3979
5	TBILL 11.05.14	PIBL1213K119	2M		57	0.16	11/05/2014						1.3901	I	1.3901
6	TBILL 12.03.14*	PIBL0614F026	3M		85	0.23	12/03/2014	190.000000	1.7500	02:27:01PM	1.3801	1.5563	1.3801		1.3801
7	TBILL 01.07.15	PIBL1214A010	4M		120	0.33	01/07/2015						1.4265	I	1.4265
8	FXTN 10-36	PIBD1015B367	5M	12.3750	168	0.46	02/24/2015						1.4902	I	1.4902
9	TBILL 03.04.15*	PIBL1214C036	6M		176	0.48	03/04/2015	150.503676	1.7500	10:37:21AM	1.5008	1.8600	1.5008		1.5008
10	TBILL 04.08.15	PIBL1214D044	7M		211	0.58	04/08/2015						1.5631	I	1.5631
11	FXTN 05-68	PIBD0515E685	8M	6.3750	246	0.67	05/13/2015						1.6255	I	1.6255
12	FXTN 07-47	PIBD0715E477	9M	8.3750	255	0.70	05/22/2015						1.6415	I	1.6415
13	TBILL 06.03.15	PIBL1214F060	9M		267	0.73	06/03/2015						1.6629	I	1.6629
14	TBILL 07.08.15	PIBL1214G078	10M		302	0.83	07/08/2015						1.7252	I	1.7252
15	FXTN 04-20	PIBD0415G203	11M	4.8750	315	0.86	07/21/2015						1.7484	I	1.7484
16	TBILL 08.05.15	PIBL1214H086	11M		330	0.91	08/05/2015	40.836000	1.7250	03:30:57PM	1.7356		1.7751	I	1.7751
17	RTB 05-09	PHID0515H097	1Y	5.8750	344	0.94	08/19/2015					2.6250	1.8001	B	2.6250
18	FXTN 10-37	PIBD1015H370	1Y	11.8750	350	0.96	08/25/2015					2.6250	1.8107	B	2.6250
19	TBILL 09.02.15*	PIBL1214I094	1Y		358	0.98	09/02/2015					2.0325	1.8250	B	2.0325
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	442	1.21	11/25/2015						1.9240	I	1.9240
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	462	1.26	12/15/2015						1.9476	I	1.9476
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	490	1.34	01/12/2016						1.9806	I	1.9806
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	505	1.38	01/27/2016					2.4499	1.9983	B	2.4499
24	RTB 05-10	PHID0516C107	1.5Y	6.0000	541	1.48	03/03/2016						2.0408	I	2.0408
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	568	1.56	03/30/2016						2.0726	I	2.0726
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	594	1.63	04/25/2016	653.280000	2.1800	02:24:10PM	2.2166	2.3375	2.1033		2.2166
27	FXTN 10-41	PIBD1016D416	2Y	7.0000	596	1.63	04/27/2016						2.1056	I	2.1056
28	FXTN 10-42 *	PIBD1016I420	2Y	9.1250	726	1.99	09/04/2016	102.000000	2.5000	02:23:18PM	2.5294	2.9787	2.2589		2.5294
29	RTB 07-01	PHID0716I018	2.5Y	7.0000	746	2.04	09/24/2016						2.2867	I	2.2867
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	799	2.19	11/16/2016						2.3604	I	2.3604
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	934	2.56	03/31/2017						2.5482	I	2.5482
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	958	2.62	04/24/2017						2.5816	I	2.5816
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	986	2.70	05/22/2017					2.7499	2.6205	B	2.7499
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,030	2.82	07/05/2017						2.6817	I	2.6817
35	RTB 07-02	PHID0717H026	3Y	6.6250	1,075	2.94	08/19/2017						2.7443	I	2.7443
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,079	2.95	08/23/2017					3.5275	2.7499	B	3.5275
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,145	3.13	10/28/2017						2.7882	I	2.7882
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,156	3.16	11/08/2017	284.000000	2.9750	12:06:20PM	3.0177		2.7946		3.0177
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,240	3.39	01/31/2018	225.200326	2.9850	02:22:12PM	2.9867	3.3125	2.8433		2.9867
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,352	3.70	05/23/2018	809.679200	2.9500	03:02:49PM	2.9501	2.9975	2.9083		2.9501
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,439	3.94	08/18/2018	50.000000	3.1000	03:42:26PM	3.1000	3.6475	2.9588		3.1000
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,533	4.20	11/20/2018						3.1810	I	3.1810
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,624	4.45	02/19/2019						3.3961	I	3.3961
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,690	4.63	04/26/2019					3.8500	3.5521	B	3.8500
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,774	4.86	07/19/2019						3.7507	I	3.7507
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,816	4.97	08/30/2019					4.1950	3.8500	B	4.1950
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,900	5.20	11/22/2019	0.420000	3.4000	02:42:58PM	3.4000	3.8750	3.8340	B	3.8750
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,988	5.44	02/18/2020						3.8172	I	3.8172
49	RTB 10-01	PHID1020H015	6Y	7.2500	2,171	5.94	08/19/2020						3.7823	I	3.7823
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,199	6.02	09/16/2020						3.7770	I	3.7770

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,290	6.27	12/16/2020	509.250300	3.9000	08:47:50AM	3.9000		3.7597		3.9000
52	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,367	6.48	03/03/2021						3.7450	I	3.7450
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,384	6.53	03/20/2021	54.000000	3.7250	03:24:46PM	3.7343	3.7625	3.7417		3.7343
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,423	6.63	04/28/2021					4.0813	3.7343	B	4.0813
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,598	7.11	10/20/2021	30.000000	4.0750	11:40:01AM	4.0750		3.8001	I	3.8001
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,633	7.21	11/24/2021	0.466000	3.9250	03:25:15PM	3.9250		3.8132	I	3.8132
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,689	7.36	01/19/2022						3.8343	I	3.8343
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,743	7.51	03/14/2022						3.8546	I	3.8546
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,884	7.90	08/02/2022						3.9076	I	3.9076
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,926	8.01	09/13/2022						3.9234	I	3.9234
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,960	8.10	10/17/2022						3.9361	I	3.9361
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,010	8.24	12/06/2022						3.9549	I	3.9549
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,086	8.45	02/20/2023	28.500000	3.7600	04:04:50PM	3.7600		3.9835	I	3.9835
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,184	8.72	05/29/2023						4.0203	I	4.0203
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,262	8.93	08/15/2023	50.106799	4.0800	03:55:40PM	4.0841	4.4750	4.0497		4.0841
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,331	9.12	10/23/2023						4.0756	I	4.0756
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,555	9.73	06/03/2024						4.1598	I	4.1598
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,618	9.91	08/05/2024						4.1835	I	4.1835
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,633	9.95	08/20/2024	385.000000	4.1805	03:24:22PM	4.1891	4.4395	4.1891		4.1891
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,716	10.17	11/11/2024						4.2152	I	4.2152
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,870	10.60	04/14/2025						4.2636	I	4.2636
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,059	11.11	10/20/2025						4.3231	I	4.3231
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,099	11.22	11/29/2025						4.3356	I	4.3356
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,150	11.36	01/19/2026						4.3517	I	4.3517
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,424	12.11	10/20/2026	15.203000	4.5000	03:08:17PM	4.5845		4.4379	I	4.4379
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,472	12.24	12/07/2026						4.4530	I	4.4530
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,556	12.47	03/01/2027	36.500000	4.6235	04:02:46PM	4.6268		4.4794	I	4.4794
78	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,745	12.99	09/06/2027						4.5388	I	4.5388
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,200	14.24	12/04/2028						4.6819	I	4.6819
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,739	15.71	05/27/2030						4.8514	I	4.8514
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,801	15.88	07/28/2030						4.8709	I	4.8709
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,983	16.38	01/26/2031						4.9281	I	4.9281
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,157	16.86	07/19/2031					4.8250	4.9829	B	4.8250
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,235	17.07	10/05/2031						5.0074	I	5.0074
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,355	17.40	02/02/2032						5.0451	I	5.0451
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,383	17.48	03/01/2032	11.143000	5.1000	10:42:12AM	5.1000	5.1739	5.0539	B	5.1739
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,593	18.05	09/27/2032						5.1200	I	5.1200
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,656	18.22	11/29/2032						5.1398	I	5.1398
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,768	18.53	03/21/2033					5.4560	5.1750	B	5.4560
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,362	20.16	11/05/2034						5.1529	I	5.1529
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,691	21.06	09/30/2035						5.1407	I	5.1407
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,768	21.27	12/16/2035	148.000000	5.1100	11:46:00AM	5.1102	5.2499	5.1379		5.1102
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,056	22.06	09/29/2036						5.1272	I	5.1272
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,377	22.93	08/16/2037						5.1153	I	5.1153
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,446	23.12	10/24/2037	10.726575	5.1500	03:23:44PM	5.1471	5.4285	5.1127	B	5.4285