

BSP Circular 813 Reference Rates - PM
September 10, 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	PIID0514I080	<1M	6.2500	13	0.04	09/24/2014						2.6313	I	2.6313
2	FXTN 07-46	PIBD0714J466	<1M	6.5000	23	0.06	10/04/2014						1.6991	I	1.6991
3	TBILL 10.08.14*	PIBL1213J102	1M		27	0.07	10/08/2014	1,054.500000	1.4000	04:12:31PM	1.3262	1.6775	1.3262		1.3262
4	SPTB 10-03	SPTB1014J037	1M	12.2500	33	0.09	10/14/2014	300.000000	1.6000	09:55:53AM	1.6000		1.3127		1.6000
5	TBILL 11.05.14	PIBL1213K119	2M		55	0.15	11/05/2014						1.2631	I	1.2631
6	TBILL 12.03.14*	PIBL0614F026	3M		83	0.23	12/03/2014	140.000000	1.2000	09:54:56AM	1.2000	1.5800	1.2000		1.2000
7	TBILL 01.07.15	PIBL1214A010	4M		118	0.32	01/07/2015						1.3346	I	1.3346
8	FXTN 10-36	PIBD1015B367	5M	12.3750	166	0.45	02/24/2015						1.5192	I	1.5192
9	TBILL 03.04.15*	PIBL1214C036	6M		174	0.48	03/04/2015	2,571.420000	1.6000	04:05:40PM	1.5500	1.7763	1.5500		1.5500
10	TBILL 04.08.15	PIBL1214D044	7M		209	0.57	04/08/2015						1.5885	I	1.5885
11	FXTN 05-68	PIBD0515E685	8M	6.3750	244	0.67	05/13/2015						1.6269	I	1.6269
12	FXTN 07-47	PIBD0715E477	9M	8.3750	253	0.69	05/22/2015	655.000000	2.3250	08:49:29AM	2.3250		1.6368		2.3250
13	TBILL 06.03.15	PIBL1214F060	9M		265	0.73	06/03/2015	0.010000	1.6500	10:47:12AM	1.6500		1.6500	I	1.6500
14	TBILL 07.08.15	PIBL1214G078	10M		300	0.82	07/08/2015						1.6885	I	1.6885
15	FXTN 04-20	PIBD0415G203	11M	4.8750	313	0.86	07/21/2015						1.7027	I	1.7027
16	TBILL 08.05.15	PIBL1214H086	11M		328	0.90	08/05/2015	40.001000	1.7450	02:58:13PM	1.7449		1.7192	I	1.7192
17	RTB 05-09	PIID0515H097	11M	5.8750	342	0.94	08/19/2015	175.000000	2.3250	08:51:08AM	2.3250		1.7346		2.3250
18	FXTN 10-37	PIBD1015H370	11M	11.8750	348	0.95	08/25/2015						1.7412	I	1.7412
19	TBILL 09.02.15*	PIBL1214I094	1Y		356	0.98	09/02/2015					1.9863	1.7500	B	1.9863
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	440	1.20	11/25/2015						1.8370	I	1.8370
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	460	1.26	12/15/2015						1.8578	I	1.8578
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	488	1.34	01/12/2016						1.8868	I	1.8868
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	503	1.38	01/27/2016	100.000000	2.3750	02:45:16PM	2.3750	2.7500	1.9023		2.3750
24	RTB 05-10	PIID0516C107	1.5Y	6.0000	539	1.48	03/03/2016						1.9396	I	1.9396
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	566	1.55	03/30/2016						1.9676	I	1.9676
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	592	1.62	04/25/2016	6,736.110000	2.1400	03:50:49PM	2.1313	2.5000	1.9945		2.1313
27	FXTN 10-41	PIBD1016D416	2Y	7.0000	594	1.63	04/27/2016						1.9966	I	1.9966
28	FXTN 10-42 *	PIBD1016I420	2Y	9.1250	724	1.98	09/04/2016	0.900000	2.5200	11:32:02AM	2.5200	3.0238	2.1313	B	3.0238
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	744	2.04	09/24/2016						2.1572	I	2.1572
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	797	2.18	11/16/2016						2.2258	I	2.2258
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	932	2.55	03/31/2017	1.070000	3.0000	10:45:39AM	3.0000		2.4007	I	2.4007
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	956	2.62	04/24/2017						2.4318	I	2.4318
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	984	2.69	05/22/2017	1,845.550000	2.5725	02:54:33PM	2.5845	2.7375	2.4680		2.5845
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,028	2.81	07/05/2017	30.000000	2.8250	02:42:39PM	2.8250		2.5250	I	2.5250
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,073	2.94	08/19/2017						2.5833	I	2.5833
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,077	2.95	08/23/2017					3.6013	2.5885	B	3.6013
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,143	3.13	10/28/2017						2.6542	I	2.6542
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,154	3.16	11/08/2017	143.960000	2.9000	02:17:08PM	2.9000	3.4750	2.6651		2.9000
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,238	3.39	01/31/2018	50.000000	3.0000	09:14:14AM	3.0000	3.7500	2.7487		3.0000
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,350	3.70	05/23/2018	1,500.200000	2.9350	04:03:46PM	2.9393	3.1250	2.8601		2.9393
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,437	3.93	08/18/2018	56.000000	3.0750	04:04:42PM	3.1420	3.6163	2.9466		3.1420
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,531	4.19	11/20/2018						3.2093	I	3.2093
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,622	4.44	02/19/2019						3.4635	I	3.4635
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,688	4.62	04/26/2019					4.0000	3.6479	B	4.0000
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,772	4.85	07/19/2019						3.8826	I	3.8826
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,814	4.97	08/30/2019					4.3000	4.0000	B	4.3000
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,898	5.20	11/22/2019	157.000000	3.4200	03:58:05PM	3.4329		3.9643		3.4329
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,986	5.44	02/18/2020						3.9269	I	3.9269
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,169	5.94	08/19/2020						3.8492	I	3.8492
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,197	6.02	09/16/2020						3.8373	I	3.8373

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,288	6.26	12/16/2020					3.9500	3.7987	B	3.9500
52	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,365	6.48	03/03/2021	3.000000	3.6350	03:51:57PM	3.6425		3.7660	I	3.7660
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,382	6.52	03/20/2021	94.710000	3.7500	03:58:35PM	3.7422	4.0000	3.7588		3.7422
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,421	6.63	04/28/2021					4.2463	3.7422	B	4.2463
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,596	7.11	10/20/2021	1.752000	3.9750	10:19:34AM	3.9964		3.8085	I	3.8085
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,631	7.20	11/24/2021						3.8217	I	3.8217
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,687	7.36	01/19/2022						3.8429	I	3.8429
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,741	7.50	03/14/2022						3.8634	I	3.8634
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,882	7.89	08/02/2022						3.9168	I	3.9168
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,924	8.01	09/13/2022						3.9327	I	3.9327
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,958	8.10	10/17/2022						3.9455	I	3.9455
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,008	8.24	12/06/2022						3.9645	I	3.9645
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,084	8.44	02/20/2023						3.9933	I	3.9933
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,182	8.71	05/29/2023						4.0304	I	4.0304
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,260	8.93	08/15/2023	71.987000	4.0650	03:37:13PM	4.1008		4.0599		4.1008
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,329	9.11	10/23/2023						4.0860	I	4.0860
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,553	9.73	06/03/2024						4.1709	I	4.1709
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,616	9.90	08/05/2024						4.1947	I	4.1947
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,631	9.94	08/20/2024	2,564.590000	4.2000	03:59:50PM	4.2004	4.5038	4.2004		4.2004
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,714	10.17	11/11/2024						4.2269	I	4.2269
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,868	10.59	04/14/2025						4.2760	I	4.2760
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,057	11.11	10/20/2025						4.3362	I	4.3362
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,097	11.22	11/29/2025						4.3490	I	4.3490
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,148	11.36	01/19/2026						4.3652	I	4.3652
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,422	12.11	10/20/2026						4.4526	I	4.4526
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,470	12.24	12/07/2026						4.4679	I	4.4679
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,554	12.47	03/01/2027	0.420000	4.6000	03:36:09PM	4.6000		4.4947	I	4.4947
78	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,743	12.99	09/06/2027						4.5550	I	4.5550
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,198	14.23	12/04/2028						4.7000	I	4.7000
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,737	15.71	05/27/2030						4.8719	I	4.8719
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,799	15.88	07/28/2030						4.8917	I	4.8917
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,981	16.38	01/26/2031						4.9497	I	4.9497
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,155	16.85	07/19/2031	50.000000	4.6300	10:07:26AM	4.6300	5.0000	5.0052		4.6300
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,233	17.07	10/05/2031						5.0301	I	5.0301
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,353	17.39	02/02/2032						5.0683	I	5.0683
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,381	17.47	03/01/2032	97.488000	5.0500	04:04:54PM	5.0519	5.3749	5.0772		5.0519
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,591	18.05	09/27/2032						5.1442	I	5.1442
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,654	18.22	11/29/2032						5.1643	I	5.1643
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,766	18.52	03/21/2033	3.344000	5.0100	03:41:45PM	5.0679	5.4675	5.2000	B	5.4675
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,360	20.15	11/05/2034						5.1659	I	5.1659
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,689	21.05	09/30/2035	1.000000	5.4000	09:58:31AM	5.4000		5.1470	I	5.1470
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,766	21.26	12/16/2035					5.5000	5.1426	B	5.5000
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,054	22.05	09/29/2036						5.1261	I	5.1261
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,375	22.93	08/16/2037						5.1077	I	5.1077
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,444	23.12	10/24/2037	178.600000	5.1000	03:39:44PM	5.1020	5.4748	5.1037		5.1020