

BSP Circular 813 Reference Rates - PM
September 11, 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	12	0.03	09/24/2014	7.000000	2.2550	10:54:01AM	1.9303		2.7131	I	2.7131
2	FXTN 07-46	PIBD0714J466	<1M	6.5000	22	0.06	10/04/2014						1.7704	I	1.7704
3	TBILL 10.08.14*	PIBL1213J102	1M		26	0.07	10/08/2014	976.000000	1.3750	11:46:14AM	1.3933	1.6650	1.3933		1.3933
4	SPTB 10-03	SPTB1014J037	1M	12.2500	32	0.09	10/14/2014						1.3887	I	1.3887
5	TBILL 11.05.14	PIBL1213K119	2M		54	0.15	11/05/2014	560.000000	1.4500	10:22:00AM	1.3893		1.3717		1.3893
6	TBILL 12.03.14*	PIBL0614F026	3M		82	0.23	12/03/2014	20.041000	1.2000	12:10:24PM	1.2000	1.5725	1.3500	B	1.5725
7	TBILL 01.07.15	PIBL1214A010	4M		117	0.32	01/07/2015	4.387000	1.7000	02:29:35PM	1.7000		1.4077	I	1.4077
8	FXTN 10-36	PIBD1015B367	5M	12.3750	165	0.45	02/24/2015						1.4868	I	1.4868
9	TBILL 03.04.15*	PIBL1214C036	6M		173	0.48	03/04/2015	50.000000	1.5000	08:51:18AM	1.5000	1.7663	1.5000		1.5000
10	TBILL 04.08.15	PIBL1214D044	7M		208	0.57	04/08/2015						1.5481	I	1.5481
11	FXTN 05-68	PIBD0515E685	8M	6.3750	243	0.67	05/13/2015						1.5962	I	1.5962
12	FXTN 07-47	PIBD0715E477	9M	8.3750	252	0.69	05/22/2015						1.6085	I	1.6085
13	TBILL 06.03.15	PIBL1214F060	9M		264	0.73	06/03/2015						1.6250	I	1.6250
14	TBILL 07.08.15	PIBL1214G078	10M		299	0.82	07/08/2015						1.6731	I	1.6731
15	FXTN 04-20	PIBD0415G203	11M	4.8750	312	0.85	07/21/2015						1.6909	I	1.6909
16	TBILL 08.05.15	PIBL1214H086	11M		327	0.90	08/05/2015	41.193000	1.7250	10:07:24AM	1.7347		1.7115	I	1.7115
17	RTB 05-09	PIID0515H097	11M	5.8750	341	0.93	08/19/2015						1.7308	I	1.7308
18	FXTN 10-37	PIBD1015H370	11M	11.8750	347	0.95	08/25/2015						1.7390	I	1.7390
19	TBILL 09.02.15*	PIBL1214I094	1Y		355	0.98	09/02/2015	17.210000	1.7000	10:08:43AM	1.7343	1.9738	1.7500	B	1.9738
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	439	1.20	11/25/2015						1.8606	I	1.8606
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	459	1.26	12/15/2015						1.8869	I	1.8869
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	487	1.33	01/12/2016						1.9238	I	1.9238
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	502	1.37	01/27/2016					3.0000	1.9435	B	3.0000
24	RTB 05-10	PIID0516C107	1.5Y	6.0000	538	1.47	03/03/2016						1.9909	I	1.9909
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	565	1.55	03/30/2016						2.0265	I	2.0265
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	591	1.62	04/25/2016	2,787.500000	2.2000	04:04:13PM	2.1718	2.4375	2.0607		2.1718
27	FXTN 10-41	PIBD1016D416	2Y	7.0000	593	1.62	04/27/2016						2.0633	I	2.0633
28	FXTN 10-42 *	PIBD1016I420	2Y	9.1250	723	1.98	09/04/2016	646.842000	2.4500	02:35:08PM	2.5046	2.9330	2.2345		2.5046
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	743	2.03	09/24/2016						2.2609	I	2.2609
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	796	2.18	11/16/2016						2.3308	I	2.3308
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	931	2.55	03/31/2017	5.235000	3.0000	10:27:53AM	3.0000		2.5088	I	2.5088
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	955	2.61	04/24/2017						2.5404	I	2.5404
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	983	2.69	05/22/2017	1.500000	2.6250	12:09:50PM	2.6250	2.7250	2.5774	B	2.7250
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,027	2.81	07/05/2017						2.6354	I	2.6354
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,072	2.93	08/19/2017						2.6947	I	2.6947
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,076	2.95	08/23/2017					3.1988	2.7000	B	3.1988
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,142	3.13	10/28/2017						2.7523	I	2.7523
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,153	3.16	11/08/2017					3.2000	2.7610	B	3.2000
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,237	3.39	01/31/2018	50.000000	3.0000	09:29:10AM	3.0000		2.8276		3.0000
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,349	3.69	05/23/2018	218.547000	2.9250	03:38:32PM	2.9486	3.1250	2.9164		2.9486
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,436	3.93	08/18/2018	59.000000	3.1275	09:55:16AM	3.1216	3.5350	2.9854		3.1216
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,530	4.19	11/20/2018						3.1760	I	3.1760
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,621	4.44	02/19/2019						3.3606	I	3.3606
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,687	4.62	04/26/2019						3.4945	I	3.4945
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,771	4.85	07/19/2019						3.6648	I	3.6648
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,813	4.96	08/30/2019					4.0663	3.7500	B	4.0663
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,897	5.19	11/22/2019	1,100.000000	3.4400	03:51:45PM	3.4400		3.7512		3.4400
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,985	5.43	02/18/2020						3.7525	I	3.7525
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,168	5.94	08/19/2020						3.7551	I	3.7551
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,196	6.01	09/16/2020						3.7555	I	3.7555

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,287	6.26	12/16/2020	7.525000	3.9000	10:29:32AM	3.9000	3.9500	3.7568	B	3.9500
52	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,364	6.47	03/03/2021						3.7579	I	3.7579
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,381	6.52	03/20/2021	1,700.000000	3.7500	03:41:41PM	3.7587	4.2500	3.7581		3.7587
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,420	6.63	04/28/2021					4.1388	3.7587	B	4.1388
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,595	7.10	10/20/2021						3.8245	I	3.8245
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,630	7.20	11/24/2021	1.472000	4.1000	03:17:11PM	4.1000		3.8377	I	3.8377
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,686	7.35	01/19/2022	50.000000	3.8600	03:35:42PM	3.8600		3.8587		3.8600
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,740	7.50	03/14/2022						3.8791	I	3.8791
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,881	7.89	08/02/2022						3.9321	I	3.9321
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,923	8.00	09/13/2022						3.9479	I	3.9479
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,957	8.10	10/17/2022						3.9607	I	3.9607
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,007	8.23	12/06/2022	105.000000	4.1000	03:34:10PM	4.0904		3.9795		4.0904
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,083	8.44	02/20/2023						4.0081	I	4.0081
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,181	8.71	05/29/2023						4.0449	I	4.0449
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,259	8.92	08/15/2023	108.250000	4.1400	03:51:37PM	4.1204	4.8750	4.0743		4.1204
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,328	9.11	10/23/2023						4.1002	I	4.1002
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,552	9.72	06/03/2024						4.1845	I	4.1845
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,615	9.90	08/05/2024						4.2082	I	4.2082
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,630	9.94	08/20/2024	5,169.400000	4.2150	04:07:30PM	4.2138	4.5158	4.2138		4.2138
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,713	10.17	11/11/2024						4.2412	I	4.2412
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,867	10.59	04/14/2025						4.2921	I	4.2921
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,056	11.10	10/20/2025						4.3546	I	4.3546
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,096	11.21	11/29/2025						4.3678	I	4.3678
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,147	11.35	01/19/2026						4.3847	I	4.3847
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,421	12.10	10/20/2026	2.000000	4.7000	03:13:42PM	4.7000		4.4752	I	4.4752
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,469	12.24	12/07/2026						4.4911	I	4.4911
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,553	12.47	03/01/2027	2.000000	4.4000	12:03:41PM	4.4000		4.5189	I	4.5189
78	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,742	12.98	09/06/2027						4.5813	I	4.5813
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,197	14.23	12/04/2028						4.7317	I	4.7317
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,736	15.70	05/27/2030						4.9099	I	4.9099
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,798	15.87	07/28/2030						4.9304	I	4.9304
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,980	16.37	01/26/2031						4.9905	I	4.9905
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,154	16.85	07/19/2031	250.000000	4.6050	03:14:41PM	4.6070	5.5000	5.0480		4.6070
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,232	17.06	10/05/2031						5.0738	I	5.0738
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,352	17.39	02/02/2032	2.300000	5.1000	02:10:48PM	5.1844		5.1135	I	5.1135
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,380	17.47	03/01/2032	6.380000	5.1500	03:51:47PM	5.1382	5.7450	5.1227	B	5.7450
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,590	18.04	09/27/2032						5.1922	I	5.1922
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,653	18.21	11/29/2032						5.2130	I	5.2130
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,765	18.52	03/21/2033	0.500000	4.9500	11:02:09AM	4.9500	5.4838	5.2500	B	5.4838
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,359	20.15	11/05/2034						5.1873	I	5.1873
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,688	21.05	09/30/2035	16.883000	5.1250	09:03:39AM	5.1250		5.1526	I	5.1526
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,765	21.26	12/16/2035					5.9700	5.1445	B	5.9700
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,053	22.05	09/29/2036	50.000000	5.0250	11:55:40AM	5.0250		5.1141		5.0250
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,374	22.93	08/16/2037						5.0803	I	5.0803
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,443	23.12	10/24/2037	622.326466	5.0750	03:50:37PM	5.0754	5.5210	5.0730		5.0754