

BSP Circular 813 Reference Rates - PM
September 15, 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	8	0.02	09/24/2014						3.6357	I	3.6357
2	FXTN 07-46	PIBD0714J466	<1M	6.5000	18	0.05	10/04/2014	24.000000	1.6125	11:45:09AM	1.6735		3.1153	I	3.1153
3	TBILL 10.08.14	PIBL1213J102	<1M		22	0.06	10/08/2014	215.000000	1.1250	11:01:35AM	1.1256		2.9071		1.1256
4	SPTB 10-03	SPTB1014J037	<1M	12.2500	28	0.08	10/14/2014						2.5949	I	2.5949
5	TBILL 11.05.14*	PIBL1213K119	1M		50	0.14	11/05/2014	4.083000	1.1750	11:27:58AM	1.1750	1.6588	1.4500	B	1.6588
6	TBILL 12.03.14*	PIBL0614F026	3M		78	0.21	12/03/2014	4.000000	1.2000	08:47:24AM	1.2000	1.5700	1.3500	B	1.5700
7	TBILL 01.07.15	PIBL1214A010	4M		113	0.31	01/07/2015						1.4269	I	1.4269
8	FXTN 10-36	PIBD1015B367	5M	12.3750	161	0.44	02/24/2015						1.5324	I	1.5324
9	TBILL 03.04.15*	PIBL1214C036	6M		169	0.46	03/04/2015	1.708000	1.5000	03:43:33PM	1.5000	1.7638	1.5500	B	1.7638
10	TBILL 04.08.15	PIBL1214D044	7M		204	0.56	04/08/2015						1.5885	I	1.5885
11	FXTN 05-68	PIBD0515E685	8M	6.3750	239	0.65	05/13/2015						1.6269	I	1.6269
12	FXTN 07-47	PIBD0715E477	8M	8.3750	248	0.68	05/22/2015	280.000000	2.2500	08:46:41AM	2.2500		1.6368		2.2500
13	TBILL 06.03.15	PIBL1214F060	9M		260	0.71	06/03/2015						1.6500	I	1.6500
14	TBILL 07.08.15	PIBL1214G078	10M		295	0.81	07/08/2015						1.6885	I	1.6885
15	FXTN 04-20	PIBD0415G203	10M	4.8750	308	0.84	07/21/2015						1.7027	I	1.7027
16	TBILL 08.05.15	PIBL1214H086	11M		323	0.89	08/05/2015	1.000000	1.7255	10:44:09AM	1.7255		1.7192	I	1.7192
17	RTB 05-09	PIID0515H097	11M	5.8750	337	0.92	08/19/2015						1.7346	I	1.7346
18	FXTN 10-37	PIBD1015H370	11M	11.8750	343	0.94	08/25/2015						1.7412	I	1.7412
19	TBILL 09.02.15*	PIBL1214I094	1Y		351	0.96	09/02/2015					1.9713	1.7500	B	1.9713
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	435	1.19	11/25/2015						1.8424	I	1.8424
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	455	1.25	12/15/2015						1.8645	I	1.8645
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	483	1.32	01/12/2016						1.8953	I	1.8953
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	498	1.36	01/27/2016					2.4800	1.9118	B	2.4800
24	RTB 05-10	PIID0516C107	1.5Y	6.0000	534	1.46	03/03/2016	1.160000	3.0000	11:10:45AM	2.5129		1.9514	I	1.9514
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	561	1.54	03/30/2016						1.9811	I	1.9811
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	587	1.61	04/25/2016	1,000.000000	2.1550	10:44:55AM	2.1550	2.4375	2.0097		2.1550
27	FXTN 10-41	PIBD1016D416	2Y	7.0000	589	1.61	04/27/2016						2.0119	I	2.0119
28	FXTN 10-42 *	PIBD1016I420	2Y	9.1250	719	1.97	09/04/2016	0.122000	2.4250	09:53:01AM	2.4250	2.9238	2.1550	B	2.9238
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	739	2.02	09/24/2016						2.1873	I	2.1873
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	792	2.17	11/16/2016						2.2729	I	2.2729
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	927	2.54	03/31/2017						2.4909	I	2.4909
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	951	2.60	04/24/2017						2.5296	I	2.5296
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	979	2.68	05/22/2017					2.7375	2.5748	B	2.7375
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,023	2.80	07/05/2017						2.6459	I	2.6459
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,068	2.92	08/19/2017						2.7185	I	2.7185
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,072	2.93	08/23/2017					3.5325	2.7250	B	3.5325
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,138	3.12	10/28/2017						2.7982	I	2.7982
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,149	3.15	11/08/2017					3.2000	2.8104	B	3.2000
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,233	3.38	01/31/2018					3.0875	2.9035	B	3.0875
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,345	3.68	05/23/2018	3.000000	3.1500	03:33:11PM	3.0165	3.1625	3.0277	B	3.1625
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,432	3.92	08/18/2018	52.235000	3.1250	02:36:36PM	3.1303	3.6213	3.1242		3.1303
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,526	4.18	11/20/2018						3.3426	I	3.3426
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,617	4.43	02/19/2019						3.5540	I	3.5540
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,683	4.61	04/26/2019						3.7073	I	3.7073
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,767	4.84	07/19/2019						3.9024	I	3.9024
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,809	4.95	08/30/2019					4.2763	4.0000	B	4.2763
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,893	5.18	11/22/2019	0.110000	3.3500	03:46:21PM	3.3500	3.6875	3.9688	B	3.6875
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,981	5.42	02/18/2020						3.9361	I	3.9361
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,164	5.92	08/19/2020						3.8682	I	3.8682
50	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,192	6.00	09/16/2020						3.8578	I	3.8578

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,283	6.25	12/16/2020						3.9500	3.8240	B	3.9500
52	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,360	6.46	03/03/2021							3.7954	I	3.7954
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,377	6.51	03/20/2021	360.000000	3.7600	03:46:15PM	3.7746	3.9500	3.7891			3.7746
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,416	6.61	04/28/2021					4.1550	3.7746	B		4.1550
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,591	7.09	10/20/2021	0.300000	4.0750	12:02:33PM	4.0750		3.8392	I		3.8392
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,626	7.19	11/24/2021	12.000000	3.8250	02:51:53PM	3.8250		3.8521	I		3.8521
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,682	7.34	01/19/2022	57.964000	3.8300	02:55:22PM	3.8257		3.8727			3.8257
58	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,736	7.49	03/14/2022						3.8927	I		3.8927
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,877	7.88	08/02/2022						3.9447	I		3.9447
60	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,919	7.99	09/13/2022						3.9602	I		3.9602
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,953	8.08	10/17/2022						3.9727	I		3.9727
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,003	8.22	12/06/2022						3.9912	I		3.9912
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,079	8.43	02/20/2023						4.0192	I		4.0192
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,177	8.70	05/29/2023						4.0554	I		4.0554
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,255	8.91	08/15/2023	34.020500	4.0950	04:09:03PM	4.1134		4.0841	I		4.0841
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,324	9.10	10/23/2023						4.1096	I		4.1096
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,548	9.71	06/03/2024						4.1922	I		4.1922
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,611	9.89	08/05/2024						4.2155	I		4.2155
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,626	9.93	08/20/2024	2,755.400000	4.2175	04:08:16PM	4.2210	4.5110	4.2210			4.2210
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,709	10.15	11/11/2024						4.2469	I		4.2469
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,863	10.58	04/14/2025						4.2950	I		4.2950
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,052	11.09	10/20/2025						4.3540	I		4.3540
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,092	11.20	11/29/2025						4.3665	I		4.3665
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,143	11.34	01/19/2026						4.3824	I		4.3824
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,417	12.09	10/20/2026	64.900000	4.4000	04:11:57PM	4.4138		4.4680			4.4138
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,465	12.22	12/07/2026						4.4830	I		4.4830
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,549	12.45	03/01/2027	0.500000	4.7250	09:57:03AM	4.7250		4.5092	I		4.5092
78	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,738	12.97	09/06/2027						4.5683	I		4.5683
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,193	14.22	12/04/2028						4.7103	I		4.7103
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,732	15.69	05/27/2030						4.8787	I		4.8787
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,794	15.86	07/28/2030						4.8980	I		4.8980
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,976	16.36	01/26/2031						4.9549	I		4.9549
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,150	16.84	07/19/2031	1,204.625000	4.6250	03:43:26PM	4.6252	5.4990	5.0092			4.6252
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,228	17.05	10/05/2031						5.0336	I		5.0336
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,348	17.38	02/02/2032						5.0710	I		5.0710
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,376	17.46	03/01/2032	4.600000	5.1250	11:34:51AM	5.1250	5.3000	5.0798	B		5.3000
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,586	18.03	09/27/2032						5.1454	I		5.1454
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,649	18.20	11/29/2032						5.1650	I		5.1650
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,761	18.51	03/21/2033	0.600000	5.2500	11:19:16AM	5.2083	5.4725	5.2000	B		5.4725
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,355	20.14	11/05/2034						5.1499	I		5.1499
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,684	21.04	09/30/2035						5.1222	I		5.1222
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,761	21.25	12/16/2035	2.000000	5.2500	11:34:26AM	5.2500	5.8750	5.1157	B		5.8750
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,049	22.04	09/29/2036						5.0914	I		5.0914
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,370	22.92	08/16/2037	61.900000	5.4000	12:02:21PM	5.1112		5.0643			5.1112
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,439	23.10	10/24/2037	209.089000	5.0450	04:11:19PM	5.0411	5.4568	5.0585			5.0411