

BSP Circular 813 Reference Rates - PM
September 17, 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	6	0.02	09/24/2014						3.7352	I	3.7352
2	FXTN 07-46	PIBD0714J466	<1M	6.5000	16	0.04	10/04/2014						3.2057	I	3.2057
3	TBILL 10.08.14	PIBL1213J102	<1M		20	0.05	10/08/2014						2.9939	I	2.9939
4	SPTB 10-03	SPTB1014J037	<1M	12.2500	26	0.07	10/14/2014	429.000000	1.8000	09:31:41AM	1.8000		2.6762		1.8000
5	TBILL 11.05.14*	PIBL1213K119	1M		48	0.13	11/05/2014	1,260.000000	1.2500	11:00:36AM	1.5113	1.6588	1.5113		1.5113
6	TBILL 12.03.14*	PIBL0614F026	3M		76	0.21	12/03/2014	2,400.000000	1.3850	10:51:23AM	1.3185	1.5700	1.3185		1.3185
7	TBILL 01.07.15	PIBL1214A010	4M		111	0.30	01/07/2015	2.077000	1.3000	02:03:32PM	1.3000		1.4075	I	1.4075
8	FXTN 10-36	PIBD1015B367	5M	12.3750	159	0.44	02/24/2015						1.5296	I	1.5296
9	TBILL 03.04.15*	PIBL1214C036	6M		167	0.46	03/04/2015	0.020000	1.5000	11:16:45AM	1.5000	1.7675	1.5500	B	1.7675
10	TBILL 04.08.15	PIBL1214D044	7M		202	0.55	04/08/2015						1.5885	I	1.5885
11	FXTN 05-68	PIBD0515E685	8M	6.3750	237	0.65	05/13/2015						1.6269	I	1.6269
12	FXTN 07-47	PIBD0715E477	8M	8.3750	246	0.67	05/22/2015	600.000000	2.5300	12:01:29PM	2.5300		1.6368		2.5300
13	TBILL 06.03.15	PIBL1214F060	9M		258	0.71	06/03/2015	2,390.000000	1.6500	11:55:48AM	1.6375		1.6500		1.6375
14	TBILL 07.08.15	PIBL1214G078	10M		293	0.80	07/08/2015						1.6885	I	1.6885
15	FXTN 04-20	PIBD0415G203	10M	4.8750	306	0.84	07/21/2015						1.7027	I	1.7027
16	TBILL 08.05.15	PIBL1214H086	11M		321	0.88	08/05/2015						1.7192	I	1.7192
17	RTB 05-09	PIID0515H097	11M	5.8750	335	0.92	08/19/2015	175.400000	2.7000	03:42:17PM	2.2510		1.7346		2.2510
18	FXTN 10-37	PIBD1015H370	11M	11.8750	341	0.93	08/25/2015						1.7412	I	1.7412
19	TBILL 09.02.15*	PIBL1214I094	1Y		349	0.96	09/02/2015					1.9725	1.7500	B	1.9725
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	433	1.19	11/25/2015						1.8870	I	1.8870
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	453	1.24	12/15/2015						1.9196	I	1.9196
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	481	1.32	01/12/2016						1.9652	I	1.9652
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	496	1.36	01/27/2016	2.850000	2.5000	02:22:41PM	2.5000	2.4625	1.9897	B	2.4625
24	RTB 05-10	PIID0516C107	1.5Y	6.0000	532	1.46	03/03/2016						2.0484	I	2.0484
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	559	1.53	03/30/2016						2.0924	I	2.0924
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	585	1.60	04/25/2016	6.500000	2.2000	03:25:09PM	2.2000	2.4250	2.1348	B	2.4250
27	FXTN 10-41	PIBD1016D416	2Y	7.0000	587	1.61	04/27/2016						2.1380	I	2.1380
28	FXTN 10-42 *	PIBD1016I420	2Y	9.1250	717	1.96	09/04/2016	3.150000	2.7000	02:22:01PM	2.7000	2.8933	2.3500	B	2.8933
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	737	2.02	09/24/2016						2.3698	I	2.3698
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	790	2.16	11/16/2016						2.4224	I	2.4224
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	925	2.53	03/31/2017	0.930000	3.0000	02:21:10PM	3.0000		2.5562	I	2.5562
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	949	2.60	04/24/2017						2.5800	I	2.5800
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	977	2.67	05/22/2017					2.7250	2.6078	B	2.7250
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,021	2.80	07/05/2017	0.100000	2.7500	10:25:46AM	2.7500		2.6514	I	2.6514
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,066	2.92	08/19/2017						2.6960	I	2.6960
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,070	2.93	08/23/2017					3.5163	2.7000	B	3.5163
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,136	3.11	10/28/2017	3.865000	3.1250	02:20:29PM	3.1250		2.7642	I	2.7642
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,147	3.14	11/08/2017						2.7749	I	2.7749
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,231	3.37	01/31/2018						2.8565	I	2.8565
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,343	3.68	05/23/2018					3.0875	2.9654	B	3.0875
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,430	3.92	08/18/2018	0.138000	3.5000	03:35:30PM	3.5000	3.5813	3.0500	B	3.5813
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,524	4.17	11/20/2018						3.2744	I	3.2744
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,615	4.42	02/19/2019						3.4916	I	3.4916
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,681	4.60	04/26/2019					3.9500	3.6492	B	3.9500
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,765	4.83	07/19/2019						3.8497	I	3.8497
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,807	4.95	08/30/2019					4.2775	3.9500	B	4.2775
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,891	5.18	11/22/2019	982.860000	3.4500	04:06:11PM	3.4465		3.9219		3.4465
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,979	5.42	02/18/2020						3.8924	I	3.8924
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,162	5.92	08/19/2020						3.8312	I	3.8312
50	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,190	6.00	09/16/2020						3.8218	I	3.8218

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,281	6.25	12/16/2020							3.7914	I	3.7914
52	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,358	6.46	03/03/2021	0.200000	3.7250	03:06:56PM	3.7250			3.7656	I	3.7656
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,375	6.50	03/20/2021	784.020000	3.7400	02:45:47PM	3.7385	3.8325		3.7599		3.7385
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,414	6.61	04/28/2021	36.996000	3.9500	03:20:21PM	3.9250	4.1350		3.7469	B	4.1350
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,589	7.09	10/20/2021	7.100000	4.1000	11:04:46AM	4.1000			3.8114	I	3.8114
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,624	7.18	11/24/2021	200.000000	3.8200	03:09:33PM	3.8200			3.8243		3.8200
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,680	7.34	01/19/2022	150.000000	3.8200	03:27:35PM	3.8200			3.8449		3.8200
58	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,734	7.49	03/14/2022							3.8648	I	3.8648
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,875	7.87	08/02/2022							3.9167	I	3.9167
60	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,917	7.99	09/13/2022							3.9322	I	3.9322
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,951	8.08	10/17/2022							3.9447	I	3.9447
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,001	8.22	12/06/2022							3.9632	I	3.9632
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,077	8.42	02/20/2023							3.9912	I	3.9912
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,175	8.69	05/29/2023							4.0273	I	4.0273
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,253	8.91	08/15/2023	145.065000	4.1250	03:43:17PM	4.0998	4.4000		4.0560		4.0998
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,322	9.10	10/23/2023							4.0814	I	4.0814
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,546	9.71	06/03/2024							4.1640	I	4.1640
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,609	9.88	08/05/2024							4.1872	I	4.1872
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,624	9.92	08/20/2024	6,834.617000	4.2000	04:13:50PM	4.1927	4.4405		4.1927		4.1927
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,707	10.15	11/11/2024							4.2179	I	4.2179
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,861	10.57	04/14/2025							4.2646	I	4.2646
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,050	11.09	10/20/2025							4.3219	I	4.3219
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,090	11.20	11/29/2025							4.3341	I	4.3341
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,141	11.34	01/19/2026							4.3495	I	4.3495
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,415	12.09	10/20/2026							4.4326	I	4.4326
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,463	12.22	12/07/2026							4.4472	I	4.4472
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,547	12.45	03/01/2027							4.4727	I	4.4727
78	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,736	12.97	09/06/2027							4.5300	I	4.5300
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,191	14.21	12/04/2028							4.6680	I	4.6680
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,730	15.69	05/27/2030							4.8316	I	4.8316
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,792	15.86	07/28/2030							4.8504	I	4.8504
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,974	16.36	01/26/2031							4.9056	I	4.9056
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,148	16.83	07/19/2031	330.000000	4.6450	03:12:03PM	4.6426	5.1250		4.9584		4.6426
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,226	17.05	10/05/2031							4.9820	I	4.9820
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,346	17.37	02/02/2032	25.000000	5.2250	11:41:27AM	5.2399			5.0184	I	5.0184
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,374	17.45	03/01/2032	10.400000	5.2100	03:17:01PM	5.1171	5.3750		5.0269	B	5.3750
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,584	18.03	09/27/2032							5.0906	I	5.0906
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,647	18.20	11/29/2032							5.1097	I	5.1097
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,759	18.51	03/21/2033	2,746.200000	5.1250	03:16:17PM	5.1437	5.4248		5.1437		5.1437
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,353	20.13	11/05/2034							5.1365	I	5.1365
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,682	21.03	09/30/2035							5.1325	I	5.1325
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,759	21.24	12/16/2035	50.282000	5.1465	03:53:42PM	5.1467	5.5000		5.1315		5.1467
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,047	22.03	09/29/2036							5.1280	I	5.1280
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,368	22.91	08/16/2037	43.939000	5.3000	02:17:13PM	5.2886	5.3000		5.1241	B	5.3000
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,437	23.10	10/24/2037	104.012000	5.0400	03:35:12PM	5.0422	5.4823		5.1233		5.0422