

BSP Circular 813 Reference Rates - PM
September 18, 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	5	0.01	09/24/2014						3.7708	I	3.7708
2	FXTN 07-46	PIBD0714J466	<1M	6.5000	15	0.04	10/04/2014						3.1976	I	3.1976
3	TBILL 10.08.14	PIBL1213J102	<1M		19	0.05	10/08/2014	440.000000	1.5500	12:16:51PM	1.5500		2.9684		1.5500
4	SPTB 10-03	SPTB1014J037	<1M	12.2500	25	0.07	10/14/2014	1.000000	1.8000	12:17:59PM	1.8000		2.6245	I	2.6245
5	TBILL 11.05.14*	PIBL1213K119	1M		47	0.13	11/05/2014	53.000000	1.3750	11:26:51AM	1.3637	1.6788	1.3637		1.3637
6	TBILL 12.03.14*	PIBL0614F026	3M		75	0.21	12/03/2014	1,560.562000	1.2350	03:03:39PM	1.2233	1.5888	1.2233		1.2233
7	TBILL 01.07.15	PIBL1214A010	4M		110	0.30	01/07/2015	970.000000	1.6500	03:18:34PM	1.6500		1.3874		1.6500
8	FXTN 10-36	PIBD1015B367	5M	12.3750	158	0.43	02/24/2015						1.6125	I	1.6125
9	TBILL 03.04.15*	PIBL1214C036	6M		166	0.46	03/04/2015	20.420000	1.5000	10:56:55AM	1.5000	1.8788	1.6500	B	1.8788
10	TBILL 04.08.15	PIBL1214D044	7M		201	0.55	04/08/2015						1.6885	I	1.6885
11	FXTN 05-68	PIBD0515E685	8M	6.3750	236	0.65	05/13/2015						1.7269	I	1.7269
12	FXTN 07-47	PIBD0715E477	8M	8.3750	245	0.67	05/22/2015	100.000000	2.3500	03:27:36PM	2.3500		1.7368		2.3500
13	TBILL 06.03.15	PIBL1214F060	9M		257	0.71	06/03/2015						1.7500	I	1.7500
14	TBILL 07.08.15	PIBL1214G078	10M		292	0.80	07/08/2015	1.416000	1.6750	09:42:40AM	1.6750		1.7885	I	1.7885
15	FXTN 04-20	PIBD0415G203	10M	4.8750	305	0.84	07/21/2015						1.8027	I	1.8027
16	TBILL 08.05.15	PIBL1214H086	11M		320	0.88	08/05/2015	8.600000	1.7255	03:13:42PM	1.7250		1.8192	I	1.8192
17	RTB 05-09	PIID0515H097	11M	5.8750	334	0.91	08/19/2015						1.8346	I	1.8346
18	FXTN 10-37	PIBD1015H370	11M	11.8750	340	0.93	08/25/2015	70.000000	2.5000	03:28:16PM	2.5000		1.8412		2.5000
19	TBILL 09.02.15*	PIBL1214I094	1Y		348	0.96	09/02/2015	1.236600	1.7250	03:58:30PM	1.7250	2.0713	1.8500	B	2.0713
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	432	1.18	11/25/2015						1.9415	I	1.9415
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	452	1.24	12/15/2015	50.000000	2.6000	03:28:49PM	2.6000		1.9632		2.6000
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	480	1.31	01/12/2016						1.9937	I	1.9937
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	495	1.36	01/27/2016					2.5250	2.0101	B	2.5250
24	RTB 05-10	PIID0516C107	1.5Y	6.0000	531	1.45	03/03/2016	0.050000	2.9000	11:05:47AM	2.9000		2.0493	I	2.0493
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	558	1.53	03/30/2016						2.0787	I	2.0787
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	584	1.60	04/25/2016	962.330000	2.2000	03:54:50PM	2.2507	2.4500	2.1070		2.2507
27	FXTN 10-41	PIBD1016D416	2Y	7.0000	586	1.60	04/27/2016	0.100000	2.3500	11:05:14AM	2.3500		2.1091	I	2.1091
28	FXTN 10-42 *	PIBD1016I420	2Y	9.1250	716	1.96	09/04/2016					2.8588	2.2507	B	2.8588
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	736	2.02	09/24/2016						2.2727	I	2.2727
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	789	2.16	11/16/2016	0.550000	3.0000	03:01:55PM	3.0000		2.3308	I	2.3308
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	924	2.53	03/31/2017						2.4790	I	2.4790
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	948	2.60	04/24/2017						2.5054	I	2.5054
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	976	2.67	05/22/2017	731.250000	2.6700	04:01:30PM	2.6382	2.8000	2.5361		2.6382
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,020	2.79	07/05/2017						2.5844	I	2.5844
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,065	2.92	08/19/2017						2.6338	I	2.6338
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,069	2.93	08/23/2017					3.5313	2.6382	B	3.5313
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,135	3.11	10/28/2017						2.7412	I	2.7412
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,146	3.14	11/08/2017						2.7584	I	2.7584
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,230	3.37	01/31/2018						2.8894	I	2.8894
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,342	3.67	05/23/2018					3.1250	3.0642	B	3.1250
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,429	3.91	08/18/2018	100.000000	3.2000	08:49:11AM	3.2000	3.5865	3.2000		3.2000
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,523	4.17	11/20/2018						3.3995	I	3.3995
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,614	4.42	02/19/2019	30.000000	3.4000	12:09:48PM	3.4000		3.5926	I	3.5926
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,680	4.60	04/26/2019					4.0000	3.7326	B	4.0000
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,764	4.83	07/19/2019						3.9109	I	3.9109
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,806	4.94	08/30/2019					4.2988	4.0000	B	4.2988
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,890	5.17	11/22/2019	170.800000	3.4400	03:43:04PM	3.4644		3.9655		3.4644
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,978	5.42	02/18/2020						3.9293	I	3.9293
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,161	5.92	08/19/2020	9.550000	4.0000	03:24:15PM	3.8775		3.8541	I	3.8541
50	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,189	5.99	09/16/2020						3.8426	I	3.8426

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,280	6.24	12/16/2020	1.920000	3.6500	11:09:48AM	3.6500		3.8052	I	3.8052
52	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,357	6.45	03/03/2021						3.7735	I	3.7735
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,374	6.50	03/20/2021	362.050000	3.7500	04:00:05PM	3.7505	3.8250	3.7665		3.7505
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,413	6.61	04/28/2021					4.1800	3.7505	B	4.1800
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,588	7.09	10/20/2021						3.8154	I	3.8154
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,623	7.18	11/24/2021	200.000000	3.8700	09:45:18AM	3.8687		3.8284		3.8687
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,679	7.33	01/19/2022	200.000000	3.8650	09:45:03AM	3.8637		3.8491		3.8637
58	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,733	7.48	03/14/2022						3.8692	I	3.8692
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,874	7.87	08/02/2022						3.9215	I	3.9215
60	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,916	7.98	09/13/2022						3.9370	I	3.9370
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,950	8.08	10/17/2022						3.9496	I	3.9496
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,000	8.21	12/06/2022	5.090000	4.1250	03:04:55PM	4.1250		3.9682	I	3.9682
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,076	8.42	02/20/2023						3.9964	I	3.9964
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,174	8.69	05/29/2023						4.0327	I	4.0327
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,252	8.90	08/15/2023	66.205000	4.1250	03:56:55PM	4.1132	4.7000	4.0616		4.1132
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,321	9.09	10/23/2023						4.0872	I	4.0872
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,545	9.71	06/03/2024						4.1703	I	4.1703
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,608	9.88	08/05/2024						4.1936	I	4.1936
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,623	9.92	08/20/2024	2,915.360000	4.2010	03:30:52PM	4.1992	4.4598	4.1992		4.1992
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,706	10.15	11/11/2024						4.2238	I	4.2238
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,860	10.57	04/14/2025						4.2695	I	4.2695
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,049	11.09	10/20/2025						4.3256	I	4.3256
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,089	11.20	11/29/2025						4.3375	I	4.3375
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,140	11.33	01/19/2026						4.3526	I	4.3526
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,414	12.08	10/20/2026	1.450000	4.5500	11:41:11AM	4.5500		4.4339	I	4.4339
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,462	12.22	12/07/2026						4.4482	I	4.4482
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,546	12.45	03/01/2027	32.700000	4.7250	03:48:49PM	4.5590		4.4731	I	4.4731
78	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,735	12.96	09/06/2027						4.5292	I	4.5292
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,190	14.21	12/04/2028						4.6642	I	4.6642
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,729	15.69	05/27/2030						4.8241	I	4.8241
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,791	15.85	07/28/2030						4.8425	I	4.8425
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,973	16.35	01/26/2031						4.8966	I	4.8966
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,147	16.83	07/19/2031	101.900000	4.6400	03:59:44PM	4.6277	5.1250	4.9482		4.6277
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,225	17.04	10/05/2031						4.9713	I	4.9713
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,345	17.37	02/02/2032						5.0069	I	5.0069
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,373	17.45	03/01/2032	60.070000	5.0600	03:57:23PM	5.0720	5.5500	5.0153		5.0720
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,583	18.02	09/27/2032						5.0776	I	5.0776
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,646	18.20	11/29/2032						5.0963	I	5.0963
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,758	18.50	03/21/2033	281.000000	5.1100	12:12:21PM	5.1295	5.4238	5.1295		5.1295
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,352	20.13	11/05/2034						5.1403	I	5.1403
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,681	21.03	09/30/2035						5.1462	I	5.1462
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,758	21.24	12/16/2035					5.7500	5.1476	B	5.7500
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,046	22.03	09/29/2036	30.000000	5.1250	03:51:33PM	5.1100		5.1528	I	5.1528
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,367	22.91	08/16/2037						5.1586	I	5.1586
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,436	23.10	10/24/2037	17.124000	5.0500	02:23:11PM	5.0426	5.4477	5.1599	B	5.4477