

BSP Circular 813 Reference Rates - PM
September 22, 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	1	0.00	09/24/2014						4.0000	I	4.0000
2	FXTN 07-46	PIBD0714J466	<1M	6.5000	11	0.03	10/04/2014						3.3929	I	3.3929
3	TBILL 10.08.14	PIBL1213J102	<1M		15	0.04	10/08/2014	495.000000	1.0200	03:37:31PM	1.0773		3.1500		1.0773
4	SPTB 10-03	SPTB1014J037	<1M	12.2500	21	0.06	10/14/2014						2.7857	I	2.7857
5	TBILL 11.05.14*	PIBL1213K119	1M		43	0.12	11/05/2014	40.000000	1.3500	02:20:01PM	1.3500	1.6750	1.4500	B	1.6750
6	TBILL 12.03.14	PIBL0614F026	2M		71	0.20	12/03/2014						1.4056	I	1.4056
7	TBILL 01.07.15*	PIBL1214A010	3M		106	0.29	01/07/2015					1.5825	1.3500	B	1.5825
8	FXTN 10-36	PIBD1015B367	5M	12.3750	154	0.42	02/24/2015						1.5082	I	1.5082
9	TBILL 03.04.15	PIBL1214C036	5M		162	0.45	03/04/2015						1.5346	I	1.5346
10	TBILL 04.08.15*	PIBL1214D044	6M		197	0.54	04/08/2015					1.8800	1.6500	B	1.8800
11	FXTN 05-68	PIBD0515E685	8M	6.3750	232	0.64	05/13/2015						1.6976	I	1.6976
12	FXTN 07-47	PIBD0715E477	8M	8.3750	241	0.66	05/22/2015	280.000000	2.0000	11:42:09AM	2.0000		1.7099		2.0000
13	TBILL 06.03.15	PIBL1214F060	9M		253	0.70	06/03/2015						1.7262	I	1.7262
14	TBILL 07.08.15	PIBL1214G078	10M		288	0.79	07/08/2015						1.7738	I	1.7738
15	FXTN 04-20	PIBD0415G203	10M	4.8750	301	0.82	07/21/2015						1.7915	I	1.7915
16	TBILL 08.05.15	PIBL1214H086	11M		316	0.87	08/05/2015						1.8119	I	1.8119
17	RTB 05-09	PIID0515H097	11M	5.8750	330	0.90	08/19/2015						1.8310	I	1.8310
18	FXTN 10-37	PIBD1015H370	11M	11.8750	336	0.92	08/25/2015						1.8391	I	1.8391
19	TBILL 09.02.15*	PIBL1214I094	1Y		344	0.95	09/02/2015	22.000000	1.7500	03:10:54PM	1.7023	2.0738	1.8500	B	2.0738
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	428	1.17	11/25/2015						1.9677	I	1.9677
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	448	1.23	12/15/2015						1.9957	I	1.9957
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	476	1.30	01/12/2016						2.0349	I	2.0349
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	491	1.34	01/27/2016	3.500000	2.5000	02:11:38PM	2.4428	2.4625	2.0559	B	2.4625
24	RTB 05-10	PIID0516C107	1.5Y	6.0000	527	1.44	03/03/2016	1.060000	2.4000	11:45:55AM	2.2113		2.1063	I	2.1063
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	554	1.52	03/30/2016						2.1442	I	2.1442
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	580	1.59	04/25/2016	20.000000	2.1600	11:44:35AM	2.1600	2.3500	2.1806	B	2.3500
27	FXTN 10-41	PIBD1016D416	2Y	7.0000	582	1.59	04/27/2016						2.1834	I	2.1834
28	FXTN 10-42 *	PIBD1016I420	2Y	9.1250	712	1.95	09/04/2016	51.000000	2.4500	04:02:52PM	2.4460	3.0163	2.3655		2.4460
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	732	2.00	09/24/2016						2.3825	I	2.3825
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	785	2.15	11/16/2016						2.4275	I	2.4275
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	920	2.52	03/31/2017	46.800000	2.6715	04:09:25PM	2.7494		2.5423	I	2.5423
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	944	2.58	04/24/2017						2.5627	I	2.5627
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	972	2.66	05/22/2017	117.200000	2.6375	02:08:14PM	2.6320	2.8000	2.5865		2.6320
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,016	2.78	07/05/2017						2.6239	I	2.6239
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,061	2.90	08/19/2017						2.6621	I	2.6621
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,065	2.92	08/23/2017					3.3100	2.6655	B	3.3100
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,131	3.10	10/28/2017	56.400000	3.1250	02:15:09PM	3.1250		2.7727		3.1250
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,142	3.13	11/08/2017	21.000000	2.6250	12:00:16PM	2.6250		2.7905	I	2.7905
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,226	3.36	01/31/2018						2.9269	I	2.9269
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,338	3.66	05/23/2018	13.000000	2.9500	09:31:24AM	2.9500	3.2500	3.1087	B	3.2500
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,425	3.90	08/18/2018					3.6538	3.2500	B	3.6538
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,519	4.16	11/20/2018						3.4370	I	3.4370
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,610	4.41	02/19/2019						3.6180	I	3.6180
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,676	4.59	04/26/2019						3.7493	I	3.7493
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,760	4.82	07/19/2019						3.9164	I	3.9164
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,802	4.93	08/30/2019					4.2825	4.0000	B	4.2825
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,886	5.16	11/22/2019	150.000000	3.4400	03:18:26PM	3.4433	3.9500	3.9792		3.4433
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,974	5.40	02/18/2020						3.9575	I	3.9575
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,157	5.91	08/19/2020	7.000000	3.6500	09:15:44AM	3.6678		3.9123	I	3.9123
50	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,185	5.98	09/16/2020						3.9054	I	3.9054

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,276	6.23	12/16/2020	452.060000	3.9000	02:16:17PM	3.8005		3.8829		3.8005
52	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,353	6.44	03/03/2021	1.000000	3.9750	10:30:02AM	3.9750		3.8638	I	3.8638
53	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,370	6.49	03/20/2021	50.105000	3.7300	03:51:11PM	3.7300	4.0000	3.8596		3.7300
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,409	6.60	04/28/2021					4.1538	3.8500	B	4.1538
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,584	7.07	10/20/2021						3.8996	I	3.8996
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,619	7.17	11/24/2021						3.9096	I	3.9096
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,675	7.32	01/19/2022						3.9254	I	3.9254
58	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,729	7.47	03/14/2022						3.9408	I	3.9408
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,870	7.86	08/02/2022	130.000000	4.1500	02:03:56PM	4.1500		3.9808		4.1500
60	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,912	7.97	09/13/2022						3.9927	I	3.9927
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,946	8.07	10/17/2022						4.0023	I	4.0023
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,996	8.20	12/06/2022						4.0165	I	4.0165
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,072	8.41	02/20/2023						4.0381	I	4.0381
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,170	8.68	05/29/2023						4.0658	I	4.0658
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,248	8.89	08/15/2023	12.025000	4.2000	04:05:41PM	4.1456	4.4500	4.0880	B	4.4500
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,317	9.08	10/23/2023						4.1075	I	4.1075
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,541	9.69	06/03/2024						4.1711	I	4.1711
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,604	9.87	08/05/2024						4.1889	I	4.1889
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,619	9.91	08/20/2024	3,935.149548	4.2100	04:00:36PM	4.1932	4.4675	4.1932		4.1932
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,702	10.14	11/11/2024						4.2180	I	4.2180
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,856	10.56	04/14/2025						4.2639	I	4.2639
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,045	11.07	10/20/2025						4.3203	I	4.3203
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,085	11.18	11/29/2025						4.3322	I	4.3322
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,136	11.32	01/19/2026						4.3474	I	4.3474
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,410	12.07	10/20/2026	2.400000	4.7250	03:42:05PM	4.8687		4.4292	I	4.4292
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,458	12.21	12/07/2026						4.4435	I	4.4435
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,542	12.44	03/01/2027						4.4686	I	4.4686
78	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,731	12.95	09/06/2027						4.5250	I	4.5250
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,186	14.20	12/04/2028						4.6607	I	4.6607
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,725	15.67	05/27/2030						4.8215	I	4.8215
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,787	15.84	07/28/2030						4.8400	I	4.8400
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,969	16.34	01/26/2031						4.8943	I	4.8943
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,143	16.82	07/19/2031	25.510000	4.7500	02:13:55PM	4.6911	4.9000	4.9462	B	4.9000
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,221	17.03	10/05/2031						4.9695	I	4.9695
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,341	17.36	02/02/2032	5.000000	5.3000	02:14:06PM	5.3000		5.0053	I	5.0053
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,369	17.44	03/01/2032	110.750000	5.1400	04:03:16PM	5.0764	5.3750	5.0136		5.0764
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,579	18.01	09/27/2032						5.0763	I	5.0763
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,642	18.18	11/29/2032						5.0951	I	5.0951
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,754	18.49	03/21/2033	373.922000	5.2250	03:48:22PM	5.1285	5.4263	5.1285		5.1285
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,348	20.12	11/05/2034						5.1156	I	5.1156
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,677	21.02	09/30/2035						5.1085	I	5.1085
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,754	21.23	12/16/2035	315.079800	4.9800	03:43:09PM	5.1348	5.6250	5.1068		5.1348
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,042	22.02	09/29/2036	0.100000	5.1250	11:23:42AM	5.1250		5.1006	I	5.1006
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,363	22.90	08/16/2037	49.800000	5.4000	02:59:39PM	5.1093		5.0936	I	5.0936
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,432	23.09	10/24/2037	658.778000	5.1500	03:51:27PM	5.0704	5.4585	5.0921		5.0704