

BSP Circular 813 Reference Rates - PM
September 23, 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	FXTN 07-46	PIBD0714J466	<1M	6.5000	10	0.03	10/04/2014						3.4787	I	3.4787
2	TBILL 10.08.14	PIBL1213J102	<1M		14	0.04	10/08/2014						3.2470	I	3.2470
3	SPTB 10-03	SPTB1014J037	<1M	12.2500	20	0.05	10/14/2014						2.8994	I	2.8994
4	TBILL 11.05.14*	PIBL1213K119	1M		42	0.12	11/05/2014					1.7375	1.6250	B	1.7375
5	TBILL 12.03.14	PIBL0614F026	2M		70	0.19	12/03/2014						1.5139	I	1.5139
6	TBILL 01.07.15*	PIBL1214A010	3M		105	0.29	01/07/2015	100.000000	1.4000	09:38:46AM	1.3750	1.7200	1.3750		1.3750
7	FXTN 10-36	PIBD1015B367	5M	12.3750	153	0.42	02/24/2015						1.5728	I	1.5728
8	TBILL 03.04.15	PIBL1214C036	5M		161	0.44	03/04/2015	0.237000	1.5000	10:55:05AM	1.5000		1.6058	I	1.6058
9	TBILL 04.08.15*	PIBL1214D044	6M		196	0.54	04/08/2015					1.9600	1.7500	B	1.9600
10	FXTN 05-68	PIBD0515E685	8M	6.3750	231	0.63	05/13/2015						1.7317	I	1.7317
11	FXTN 07-47	PIBD0715E477	8M	8.3750	240	0.66	05/22/2015	600.000000	2.5000	11:06:22AM	2.5000		1.7270		2.5000
12	TBILL 06.03.15	PIBL1214F060	9M		252	0.69	06/03/2015						1.7208	I	1.7208
13	TBILL 07.08.15	PIBL1214G078	10M		287	0.79	07/08/2015						1.7025	I	1.7025
14	FXTN 04-20	PIBD0415G203	10M	4.8750	300	0.82	07/21/2015						1.6957	I	1.6957
15	TBILL 08.05.15	PIBL1214H086	11M		315	0.87	08/05/2015	5.100000	1.7300	02:44:22PM	1.7300		1.6879	I	1.6879
16	RTB 05-09	PIID0515H097	11M	5.8750	329	0.90	08/19/2015	5.027000	1.8000	02:47:20PM	1.8643		1.6806	I	1.6806
17	FXTN 10-37	PIBD1015H370	11M	11.8750	335	0.92	08/25/2015						1.6775	I	1.6775
18	TBILL 09.02.15*	PIBL1214I094	1Y		343	0.94	09/02/2015	93.740000	1.6500	03:45:12PM	1.6733	2.2038	1.6733		1.6733
19	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	427	1.17	11/25/2015						1.7813	I	1.7813
20	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	447	1.22	12/15/2015						1.8070	I	1.8070
21	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	475	1.30	01/12/2016						1.8430	I	1.8430
22	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	490	1.34	01/27/2016					2.5250	1.8623	B	2.5250
23	RTB 05-10	PIID0516C107	1.5Y	6.0000	526	1.44	03/03/2016	0.100000	2.5500	03:55:54PM	2.5500		1.9086	I	1.9086
24	FXTN 10-40	PIBD1016C407	2Y	7.5000	553	1.51	03/30/2016						1.9433	I	1.9433
25	FXTN 03-20	PIBD0316D206	2Y	1.6250	579	1.59	04/25/2016	11,588.100000	2.1750	04:09:21PM	2.1722	2.5625	1.9768		2.1722
26	FXTN 10-41	PIBD1016D416	2Y	7.0000	581	1.59	04/27/2016						1.9793	I	1.9793
27	FXTN 10-42	PIBD1016I420	2Y	9.1250	711	1.95	09/04/2016					3.1250	2.1465	B	3.1250
28	RTB 07-01 *	PIID0716I018	2Y	7.0000	731	2.00	09/24/2016					3.0350	2.1722	B	3.0350
29	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	784	2.15	11/16/2016	0.550000	2.8750	11:58:12AM	2.8750		2.2484	I	2.2484
30	FXTN 07-49	PIBD0717C493	3Y	7.0000	919	2.52	03/31/2017	22.850000	2.6715	11:23:41AM	2.6751		2.4425	I	2.4425
31	FXTN 20-01	PIBD2017D011	3Y	14.3750	943	2.58	04/24/2017						2.4770	I	2.4770
32	FXTN 03-21	PIBD0317E212	3Y	2.8750	971	2.66	05/22/2017	177.200000	2.6500	11:42:15AM	2.6479	2.9375	2.5173		2.6479
33	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,015	2.78	07/05/2017						2.5805	I	2.5805
34	RTB 07-02	PIID0717H026	3Y	6.6250	1,060	2.90	08/19/2017						2.6452	I	2.6452
35	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,064	2.91	08/23/2017					3.5313	2.6510	B	3.5313
36	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,130	3.09	10/28/2017						2.7315	I	2.7315
37	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,141	3.12	11/08/2017						2.7449	I	2.7449
38	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,225	3.35	01/31/2018						2.8474	I	2.8474
39	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,337	3.66	05/23/2018	194.200000	2.9700	03:14:29PM	2.9891	3.2125	2.9840		2.9891
40	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,424	3.90	08/18/2018	203.000000	3.1500	11:24:15AM	3.1867	3.6213	3.0901		3.1867
41	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,518	4.16	11/20/2018						3.3170	I	3.3170
42	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,609	4.41	02/19/2019						3.5366	I	3.5366
43	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,675	4.59	04/26/2019						3.6959	I	3.6959
44	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,759	4.82	07/19/2019						3.8986	I	3.8986
45	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,801	4.93	08/30/2019					4.2813	4.0000	B	4.2813
46	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,885	5.16	11/22/2019	52.000000	3.4900	02:27:13PM	3.4756	3.8750	3.9792		3.4756
47	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,973	5.40	02/18/2020						3.9575	I	3.9575
48	RTB 10-01	PIID1020H015	6Y	7.2500	2,156	5.90	08/19/2020						3.9123	I	3.9123
49	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,184	5.98	09/16/2020						3.9054	I	3.9054
50	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,275	6.23	12/16/2020					3.9500	3.8829	B	3.9500

51	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,352	6.44	03/03/2021	50.000000	3.8150	10:42:16AM	3.8150		3.8638		3.8150
52	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,369	6.49	03/20/2021	86.000000	3.7525	11:25:37AM	3.7600	3.9900	3.8596		3.7600
53	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,408	6.59	04/28/2021					4.1575	3.8500	B	4.1575
54	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,583	7.07	10/20/2021	2.320000	3.9000	11:46:11AM	3.9000		3.9019	I	3.9019
55	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,618	7.17	11/24/2021						3.9123	I	3.9123
56	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,674	7.32	01/19/2022						3.9289	I	3.9289
57	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,728	7.47	03/14/2022						3.9449	I	3.9449
58	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,869	7.85	08/02/2022						3.9867	I	3.9867
59	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,911	7.97	09/13/2022						3.9992	I	3.9992
60	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,945	8.06	10/17/2022						4.0092	I	4.0092
61	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,995	8.20	12/06/2022						4.0241	I	4.0241
62	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,071	8.41	02/20/2023						4.0466	I	4.0466
63	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,169	8.68	05/29/2023						4.0757	I	4.0757
64	RTB 10-04	PIID1023H046	9Y	3.2500	3,247	8.89	08/15/2023	144.400000	4.4700	03:37:41PM	4.0928	4.4700	4.0988		4.0928
65	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,316	9.08	10/23/2023						4.1192	I	4.1192
66	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,540	9.69	06/03/2024						4.1857	I	4.1857
67	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,603	9.86	08/05/2024						4.2044	I	4.2044
68	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,618	9.91	08/20/2024	1,056.773000	4.2100	04:02:30PM	4.2088	4.4650	4.2088		4.2088
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,701	10.13	11/11/2024						4.2333	I	4.2333
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,855	10.55	04/14/2025						4.2789	I	4.2789
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,044	11.07	10/20/2025						4.3348	I	4.3348
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,084	11.18	11/29/2025						4.3466	I	4.3466
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,135	11.32	01/19/2026						4.3617	I	4.3617
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,409	12.07	10/20/2026	2.365000	4.6000	11:52:10AM	4.6000		4.4427	I	4.4427
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,457	12.20	12/07/2026						4.4569	I	4.4569
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,541	12.43	03/01/2027	0.010000	4.7000	02:51:36PM	4.7000		4.4818	I	4.4818
77	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,730	12.95	09/06/2027						4.5377	I	4.5377
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,185	14.20	12/04/2028						4.6723	I	4.6723
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,724	15.67	05/27/2030						4.8317	I	4.8317
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,786	15.84	07/28/2030						4.8500	I	4.8500
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,968	16.34	01/26/2031						4.9038	I	4.9038
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,142	16.82	07/19/2031	576.000000	4.6200	04:07:43PM	4.6239	5.2500	4.9553		4.6239
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,220	17.03	10/05/2031						4.9784	I	4.9784
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,340	17.36	02/02/2032						5.0139	I	5.0139
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,368	17.43	03/01/2032	39.900000	5.1500	03:20:35PM	5.0395	5.4249	5.0221	B	5.4249
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,578	18.01	09/27/2032						5.0842	I	5.0842
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,641	18.18	11/29/2032						5.1029	I	5.1029
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,753	18.49	03/21/2033	777.589000	5.1003	03:31:21PM	5.1360	5.4313	5.1360		5.1360
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,347	20.11	11/05/2034						5.1068	I	5.1068
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,676	21.02	09/30/2035						5.0907	I	5.0907
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,753	21.23	12/16/2035	6.585000	5.1500	03:19:10PM	5.1500	5.5000	5.0869	B	5.5000
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,041	22.02	09/29/2036	3.177000	5.2000	10:57:28AM	5.2000		5.0728	I	5.0728
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,362	22.89	08/16/2037	6.481500	5.2500	02:52:06PM	5.2839		5.0570	I	5.0570
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,431	23.08	10/24/2037	1,209.068000	5.0400	03:22:59PM	5.0515	5.4585	5.0536		5.0515