

BSP Circular 813 Reference Rates - PM
September 24, 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	9	0.02	10/04/2014						3.4797	I	3.4797
2	TBILL 10.08.14	PIBL1213J102	<1M		13	0.04	10/08/2014	925.000000	1.1550	11:29:04AM	1.1978		3.2196		1.1978
3	SPTB 10-03	SPTB1014J037	<1M	12.2500	19	0.05	10/14/2014	380.000000	1.5000	10:46:02AM	1.5000		2.8294		1.5000
4	TBILL 11.05.14*	PIBL1213K119	1M		41	0.11	11/05/2014	805.101000	1.4000	11:46:02AM	1.3986	1.8225	1.3986		1.3986
5	TBILL 12.03.14	PIBL0614F026	2M		69	0.19	12/03/2014	82.460000	1.2150	04:03:22PM	1.2074		1.4437		1.2074
6	TBILL 01.07.15*	PIBL1214A010	3M		104	0.29	01/07/2015					1.7050	1.5000	B	1.7050
7	FXTN 10-36	PIBD1015B367	5M	12.3750	152	0.42	02/24/2015	60.000000	2.2500	03:21:08PM	2.2500		1.6319		2.2500
8	TBILL 03.04.15	PIBL1214C036	5M		160	0.44	03/04/2015	86.000000	1.5000	10:29:43AM	1.5000		1.6538		1.5000
9	TBILL 04.08.15*	PIBL1214D044	6M		195	0.54	04/08/2015					1.9588	1.7500	B	1.9588
10	FXTN 05-68	PIBD0515E685	8M	6.3750	230	0.63	05/13/2015						1.8095	I	1.8095
11	FXTN 07-47	PIBD0715E477	8M	8.3750	239	0.65	05/22/2015	119.000000	2.2500	03:27:29PM	2.0438		1.8248		2.0438
12	TBILL 06.03.15	PIBL1214F060	9M		251	0.69	06/03/2015						1.8452	I	1.8452
13	TBILL 07.08.15	PIBL1214G078	10M		286	0.79	07/08/2015						1.9048	I	1.9048
14	FXTN 04-20	PIBD0415G203	10M	4.8750	299	0.82	07/21/2015						1.9269	I	1.9269
15	TBILL 08.05.15	PIBL1214H086	11M		314	0.86	08/05/2015						1.9524	I	1.9524
16	RTB 05-09	PIID0515H097	11M	5.8750	328	0.90	08/19/2015	63.500000	2.3000	03:28:31PM	2.2976		1.9762		2.2976
17	FXTN 10-37	PIBD1015H370	11M	11.8750	334	0.91	08/25/2015						1.9864	I	1.9864
18	TBILL 09.02.15*	PIBL1214I094	1Y		342	0.94	09/02/2015	2.976000	1.7270	03:19:10PM	1.7272	2.2050	2.0000	B	2.2050
19	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	426	1.17	11/25/2015						2.0372	I	2.0372
20	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	446	1.22	12/15/2015						2.0460	I	2.0460
21	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	474	1.30	01/12/2016						2.0584	I	2.0584
22	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	489	1.34	01/27/2016					2.7500	2.0650	B	2.7500
23	RTB 05-10	PIID0516C107	1.5Y	6.0000	525	1.44	03/03/2016	4.697000	2.0000	11:18:13AM	2.0000		2.0809	I	2.0809
24	FXTN 10-40	PIBD1016C407	2Y	7.5000	552	1.51	03/30/2016						2.0929	I	2.0929
25	FXTN 03-20	PIBD0316D206	2Y	1.6250	578	1.58	04/25/2016	2,376.251657	2.1525	03:54:39PM	2.1716	2.2375	2.1044		2.1716
26	FXTN 10-41	PIBD1016D416	2Y	7.0000	580	1.59	04/27/2016						2.1053	I	2.1053
27	FXTN 10-42	PIBD1016I420	2Y	9.1250	710	1.94	09/04/2016					3.0000	2.1628	B	3.0000
28	RTB 07-01 *	PIID0716I018	2Y	7.0000	730	2.00	09/24/2016					3.0325	2.1716	B	3.0325
29	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	783	2.14	11/16/2016						2.2387	I	2.2387
30	FXTN 07-49	PIBD0717C493	3Y	7.0000	918	2.51	03/31/2017	2.370000	3.0000	02:22:20PM	3.0000		2.4098	I	2.4098
31	FXTN 20-01	PIBD2017D011	3Y	14.3750	942	2.58	04/24/2017						2.4402	I	2.4402
32	FXTN 03-21	PIBD0317E212	3Y	2.8750	970	2.66	05/22/2017	2,907.800000	2.6000	04:08:30PM	2.5932	2.7375	2.4757		2.5932
33	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,014	2.78	07/05/2017						2.5314	I	2.5314
34	RTB 07-02	PIID0717H026	3Y	6.6250	1,059	2.90	08/19/2017						2.5884	I	2.5884
35	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,063	2.91	08/23/2017					3.5275	2.5935	B	3.5275
36	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,129	3.09	10/28/2017						2.6625	I	2.6625
37	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,140	3.12	11/08/2017	4.000000	2.6250	11:54:34AM	2.6250		2.6740	I	2.6740
38	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,224	3.35	01/31/2018	452.700000	2.9800	11:46:36AM	2.9887		2.7617		2.9887
39	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,336	3.66	05/23/2018	111.303000	2.6000	02:56:53PM	2.9697	3.1125	2.8788		2.9697
40	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,423	3.90	08/18/2018					3.6275	2.9697	B	3.6275
41	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,517	4.15	11/20/2018						3.1954	I	3.1954
42	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,608	4.40	02/19/2019	1.209000	2.9000	11:41:48AM	2.9000		3.4139	I	3.4139
43	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,674	4.58	04/26/2019						3.5724	I	3.5724
44	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,758	4.81	07/19/2019					3.8750	3.7741	B	3.8750
45	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,800	4.93	08/30/2019					4.2750	3.8750	B	4.2750
46	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,884	5.16	11/22/2019	549.200000	3.4650	03:38:29PM	3.4747	3.8750	3.8852		3.4747
47	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,972	5.40	02/18/2020						3.8959	I	3.8959
48	RTB 10-01	PIID1020H015	6Y	7.2500	2,155	5.90	08/19/2020						3.9181	I	3.9181
49	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,183	5.98	09/16/2020						3.9215	I	3.9215
50	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,274	6.23	12/16/2020						3.9326	I	3.9326

51	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,351	6.44	03/03/2021	3.795000	3.6500	02:21:44PM	3.7682		3.9419	I	3.9419
52	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,368	6.48	03/20/2021	375.035000	3.7625	04:13:25PM	3.7508	3.9950	3.9440		3.7508
53	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,407	6.59	04/28/2021	100.000000	3.9500	10:26:01AM	3.9487	4.1875	3.9487		3.9487
54	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,582	7.07	10/20/2021	100.000000	3.9625	10:28:49AM	3.9637		3.9851		3.9637
55	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,617	7.16	11/24/2021	100.000000	3.9650	10:13:18AM	3.9650		3.9924		3.9650
56	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,673	7.32	01/19/2022	110.000000	3.8400	03:42:27PM	3.8764		4.0041		3.8764
57	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,727	7.47	03/14/2022						4.0153	I	4.0153
58	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,868	7.85	08/02/2022						4.0447	I	4.0447
59	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,910	7.97	09/13/2022						4.0535	I	4.0535
60	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,944	8.06	10/17/2022						4.0605	I	4.0605
61	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,994	8.20	12/06/2022	100.970000	4.1500	03:02:13PM	4.0497		4.0710		4.0497
62	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,070	8.41	02/20/2023						4.0868	I	4.0868
63	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,168	8.67	05/29/2023						4.1072	I	4.1072
64	RTB 10-04	PIID1023H046	9Y	3.2500	3,246	8.89	08/15/2023	24.397000	4.2498	03:42:58PM	4.1218	4.5000	4.1234	B	4.5000
65	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,315	9.08	10/23/2023						4.1378	I	4.1378
66	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,539	9.69	06/03/2024						4.1845	I	4.1845
67	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,602	9.86	08/05/2024						4.1976	I	4.1976
68	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,617	9.90	08/20/2024	685.776000	4.2050	03:07:16PM	4.2007	4.4598	4.2007		4.2007
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,700	10.13	11/11/2024						4.2254	I	4.2254
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,854	10.55	04/14/2025						4.2712	I	4.2712
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,043	11.07	10/20/2025						4.3273	I	4.3273
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,083	11.18	11/29/2025						4.3392	I	4.3392
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,134	11.32	01/19/2026						4.3544	I	4.3544
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,408	12.07	10/20/2026	4.000000	4.4500	10:29:36AM	4.4500		4.4359	I	4.4359
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,456	12.20	12/07/2026						4.4501	I	4.4501
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,540	12.43	03/01/2027						4.4751	I	4.4751
77	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,729	12.95	09/06/2027						4.5313	I	4.5313
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,184	14.19	12/04/2028						4.6666	I	4.6666
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,723	15.67	05/27/2030						4.8268	I	4.8268
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,785	15.84	07/28/2030						4.8452	I	4.8452
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,967	16.34	01/26/2031						4.8993	I	4.8993
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,141	16.81	07/19/2031	258.000000	4.6175	02:20:41PM	4.6224	5.1250	4.9511		4.6224
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,219	17.03	10/05/2031						4.9742	I	4.9742
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,339	17.36	02/02/2032						5.0099	I	5.0099
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,367	17.43	03/01/2032	7.200000	5.1000	02:08:03PM	5.1362	5.4900	5.0182	B	5.4900
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,577	18.01	09/27/2032						5.0807	I	5.0807
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,640	18.18	11/29/2032						5.0994	I	5.0994
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,752	18.49	03/21/2033	2,795.518000	5.1275	03:57:31PM	5.1327	5.4228	5.1327		5.1327
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,346	20.11	11/05/2034						5.1236	I	5.1236
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,675	21.01	09/30/2035						5.1185	I	5.1185
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,752	21.22	12/16/2035	104.000000	5.1350	02:52:32PM	5.1023	5.5000	5.1173		5.1023
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,040	22.01	09/29/2036						5.1129	I	5.1129
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,361	22.89	08/16/2037	44.500000	5.1200	03:52:45PM	5.1198		5.1080	I	5.1080
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,430	23.08	10/24/2037	1.600000	5.1000	02:28:10PM	5.0475	5.4515	5.1069	B	5.4515