

BSP Circular 813 Reference Rates - PM
September 25, 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	8	0.02	10/04/2014						3.5737	I	3.5737
2	TBILL 10.08.14	PIBL1213J102	<1M		12	0.03	10/08/2014	498.500000	1.1000	02:28:07PM	1.1734		3.3301		1.1734
3	SPTB 10-03	SPTB1014J037	<1M	12.2500	18	0.05	10/14/2014	301.000000	1.5000	09:01:46AM	1.5000		2.9647		1.5000
4	TBILL 11.05.14*	PIBL1213K119	1M		40	0.11	11/05/2014	13.000000	1.1250	10:20:24AM	1.1250	1.8249	1.6250	B	1.8249
5	TBILL 12.03.14	PIBL0614F026	2M		68	0.19	12/03/2014	14.501000	1.2000	03:17:54PM	1.1785		1.5610	I	1.5610
6	TBILL 01.07.15*	PIBL1214A010	3M		103	0.28	01/07/2015	1,570.170000	1.3000	11:58:02AM	1.4809	1.7038	1.4809		1.4809
7	FXTN 10-36	PIBD1015B367	5M	12.3750	151	0.41	02/24/2015						1.6228	I	1.6228
8	TBILL 03.04.15	PIBL1214C036	5M		159	0.44	03/04/2015	1.552676	1.2500	03:45:06PM	1.2575		1.6465	I	1.6465
9	TBILL 04.08.15*	PIBL1214D044	6M		194	0.53	04/08/2015					1.9625	1.7500	B	1.9625
10	FXTN 05-68	PIBD0515E685	8M	6.3750	229	0.63	05/13/2015						1.8095	I	1.8095
11	FXTN 07-47	PIBD0715E477	8M	8.3750	238	0.65	05/22/2015						1.8248	I	1.8248
12	TBILL 06.03.15	PIBL1214F060	9M		250	0.69	06/03/2015	0.728000	2.5000	09:53:28AM	2.5000		1.8452	I	1.8452
13	TBILL 07.08.15	PIBL1214G078	10M		285	0.78	07/08/2015						1.9048	I	1.9048
14	FXTN 04-20	PIBD0415G203	10M	4.8750	298	0.82	07/21/2015						1.9269	I	1.9269
15	TBILL 08.05.15	PIBL1214H086	11M		313	0.86	08/05/2015	4.900000	1.7300	02:51:46PM	1.7286		1.9524	I	1.9524
16	RTB 05-09	PIID0515H097	11M	5.8750	327	0.90	08/19/2015	3.000000	2.5500	09:40:06AM	2.5500		1.9762	I	1.9762
17	FXTN 10-37	PIBD1015H370	11M	11.8750	333	0.91	08/25/2015						1.9864	I	1.9864
18	TBILL 09.02.15*	PIBL1214I094	1Y		341	0.94	09/02/2015	10.800000	1.7275	02:45:49PM	1.5623	2.2075	2.0000	B	2.2075
19	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	425	1.16	11/25/2015						2.0300	I	2.0300
20	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	445	1.22	12/15/2015						2.0372	I	2.0372
21	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	473	1.30	01/12/2016						2.0472	I	2.0472
22	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	488	1.34	01/27/2016	50.910000	2.3000	04:00:14PM	2.2973	2.4749	2.0526		2.2973
23	RTB 05-10	PIID0516C107	1.5Y	6.0000	524	1.43	03/03/2016	4.000000	2.1500	03:32:14PM	2.4244		2.0655	I	2.0655
24	FXTN 10-40	PIBD1016C407	2Y	7.5000	551	1.51	03/30/2016						2.0751	I	2.0751
25	FXTN 03-20	PIBD0316D206	2Y	1.6250	577	1.58	04/25/2016	6,129.000000	2.1285	04:13:07PM	2.1383	2.2875	2.0844		2.1383
26	FXTN 10-41	PIBD1016D416	2Y	7.0000	579	1.59	04/27/2016						2.0851	I	2.0851
27	FXTN 10-42	PIBD1016I420	2Y	9.1250	709	1.94	09/04/2016	5.850000	2.3750	03:33:23PM	2.5108	3.1250	2.1316	B	3.1250
28	RTB 07-01 *	PIID0716I018	2Y	7.0000	729	2.00	09/24/2016	2.000000	3.0000	10:52:00AM	2.6235	3.0325	2.1388	B	3.0325
29	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	782	2.14	11/16/2016						2.2073	I	2.2073
30	FXTN 07-49	PIBD0717C493	3Y	7.0000	917	2.51	03/31/2017	50.000000	2.6250	03:09:25PM	2.6250		2.3818		2.6250
31	FXTN 20-01	PIBD2017D011	3Y	14.3750	941	2.58	04/24/2017						2.4128	I	2.4128
32	FXTN 03-21	PIBD0317E212	3Y	2.8750	969	2.65	05/22/2017	1,429.619000	2.5600	03:37:28PM	2.5673	2.8500	2.4490		2.5673
33	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,013	2.77	07/05/2017						2.5059	I	2.5059
34	RTB 07-02	PIID0717H026	3Y	6.6250	1,058	2.90	08/19/2017						2.5640	I	2.5640
35	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,062	2.91	08/23/2017					3.5300	2.5692	B	3.5300
36	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,128	3.09	10/28/2017						2.6448	I	2.6448
37	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,139	3.12	11/08/2017					3.7500	2.6574	B	3.7500
38	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,223	3.35	01/31/2018	115.000000	3.0750	03:22:40PM	3.0098		2.7535		3.0098
39	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,335	3.66	05/23/2018	66.154000	2.9600	03:46:24PM	2.9814	3.1000	2.8818		2.9814
40	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,422	3.89	08/18/2018					3.6200	2.9814	B	3.6200
41	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,516	4.15	11/20/2018						3.2354	I	3.2354
42	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,607	4.40	02/19/2019						3.4812	I	3.4812
43	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,673	4.58	04/26/2019	5.000000	3.3500	09:14:58AM	3.3500		3.6596	I	3.6596
44	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,757	4.81	07/19/2019						3.8865	I	3.8865
45	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,799	4.93	08/30/2019					4.2875	4.0000	B	4.2875
46	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,883	5.16	11/22/2019	500.000000	3.4500	11:07:49AM	3.4570	3.6250	3.9792		3.4570
47	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,971	5.40	02/18/2020						3.9575	I	3.9575
48	RTB 10-01	PIID1020H015	6Y	7.2500	2,154	5.90	08/19/2020	1.000000	3.7000	11:20:31AM	3.7000		3.9123	I	3.9123
49	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,182	5.97	09/16/2020						3.9054	I	3.9054
50	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,273	6.22	12/16/2020						3.8829	I	3.8829

51	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,350	6.43	03/03/2021						3.8638	I	3.8638
52	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,367	6.48	03/20/2021	532.446000	3.7250	03:50:07PM	3.7486	3.9900	3.8596		3.7486
53	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,406	6.59	04/28/2021					4.1538	3.8500	B	4.1538
54	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,581	7.07	10/20/2021						3.8997	I	3.8997
55	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,616	7.16	11/24/2021						3.9097	I	3.9097
56	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,672	7.32	01/19/2022	50.000000	3.8900	09:55:53AM	3.8900		3.9256		3.8900
57	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,726	7.46	03/14/2022						3.9409	I	3.9409
58	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,867	7.85	08/02/2022						3.9809	I	3.9809
59	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,909	7.96	09/13/2022						3.9929	I	3.9929
60	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,943	8.06	10/17/2022						4.0025	I	4.0025
61	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,993	8.19	12/06/2022	100.000000	4.0750	10:23:00AM	4.0737		4.0167		4.0737
62	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,069	8.40	02/20/2023						4.0383	I	4.0383
63	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,167	8.67	05/29/2023						4.0662	I	4.0662
64	RTB 10-04	PIID1023H046	9Y	3.2500	3,245	8.88	08/15/2023	144.946000	4.0600	03:58:19PM	4.0794	4.1795	4.0883		4.0794
65	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,314	9.07	10/23/2023						4.1079	I	4.1079
66	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,538	9.69	06/03/2024						4.1715	I	4.1715
67	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,601	9.86	08/05/2024						4.1894	I	4.1894
68	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,616	9.90	08/20/2024	4,481.180000	4.1925	04:09:10PM	4.1937	4.4383	4.1937		4.1937
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,699	10.13	11/11/2024						4.2180	I	4.2180
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,853	10.55	04/14/2025						4.2631	I	4.2631
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,042	11.07	10/20/2025						4.3185	I	4.3185
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,082	11.18	11/29/2025						4.3302	I	4.3302
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,133	11.32	01/19/2026						4.3451	I	4.3451
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,407	12.07	10/20/2026	21.960000	4.5750	03:13:23PM	4.4839		4.4254	I	4.4254
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,455	12.20	12/07/2026						4.4395	I	4.4395
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,539	12.43	03/01/2027	20.000000	4.4750	10:29:20AM	4.4750		4.4641	I	4.4641
77	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,728	12.94	09/06/2027						4.5194	I	4.5194
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,183	14.19	12/04/2028						4.6527	I	4.6527
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,722	15.67	05/27/2030						4.8106	I	4.8106
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,784	15.84	07/28/2030						4.8287	I	4.8287
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,966	16.33	01/26/2031						4.8821	I	4.8821
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,140	16.81	07/19/2031	611.100000	4.6200	04:05:13PM	4.6083	5.1250	4.9330		4.6083
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,218	17.02	10/05/2031						4.9559	I	4.9559
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,338	17.35	02/02/2032						4.9910	I	4.9910
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,366	17.43	03/01/2032	34.470000	5.1250	03:14:25PM	5.0326	5.2496	4.9992	B	5.2496
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,576	18.00	09/27/2032						5.0607	I	5.0607
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,639	18.18	11/29/2032						5.0792	I	5.0792
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,751	18.48	03/21/2033	2,508.687000	5.1990	02:40:00PM	5.1120	5.3999	5.1120		5.1120
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,345	20.11	11/05/2034						5.0894	I	5.0894
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,674	21.01	09/30/2035						5.0769	I	5.0769
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,751	21.22	12/16/2035	50.000000	5.1200	04:07:46PM	5.1200	5.5000	5.0739		5.1200
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,039	22.01	09/29/2036						5.0630	I	5.0630
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,360	22.89	08/16/2037	0.300000	5.0750	08:49:30AM	5.0750		5.0507	I	5.0507
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,429	23.08	10/24/2037	259.418000	5.0400	03:41:32PM	5.0342	5.4332	5.0481		5.0342