

BSP Circular 813 Reference Rates - PM
September 30, 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	3	0.01	10/04/2014						3.8604	I	3.8604
2	TBILL 10.08.14	PIBL1213J102	<1M		7	0.02	10/08/2014						3.5812	I	3.5812
3	SPTB 10-03	SPTB1014J037	<1M	12.2500	13	0.04	10/14/2014						3.1623	I	3.1623
4	TBILL 11.05.14*	PIBL1213K119	1M		35	0.10	11/05/2014	552.000000	1.1750	03:07:02PM	1.6266	1.9463	1.6266		1.6266
5	TBILL 12.03.14	PIBL0614F026	2M		63	0.17	12/03/2014	0.500000	1.2000	02:33:01PM	1.2000		1.5703	I	1.5703
6	TBILL 01.07.15*	PIBL1214A010	3M		98	0.27	01/07/2015					1.7388	1.5000	B	1.7388
7	FXTN 10-36	PIBD1015B367	5M	12.3750	146	0.40	02/24/2015						1.6319	I	1.6319
8	TBILL 03.04.15	PIBL1214C036	5M		154	0.42	03/04/2015						1.6538	I	1.6538
9	TBILL 04.08.15*	PIBL1214D044	6M		189	0.52	04/08/2015					1.9688	1.7500	B	1.9688
10	FXTN 05-68	PIBD0515E685	8M	6.3750	224	0.61	05/13/2015						1.7439	I	1.7439
11	FXTN 07-47	PIBD0715E477	8M	8.3750	233	0.64	05/22/2015						1.7423	I	1.7423
12	TBILL 06.03.15	PIBL1214F060	8M		245	0.67	06/03/2015	0.100000	1.6250	11:40:23AM	1.6250		1.7402	I	1.7402
13	TBILL 07.08.15	PIBL1214G078	9M		280	0.77	07/08/2015						1.7340	I	1.7340
14	FXTN 04-20	PIBD0415G203	10M	4.8750	293	0.80	07/21/2015						1.7317	I	1.7317
15	TBILL 08.05.15	PIBL1214H086	10M		308	0.85	08/05/2015	4.000000	1.7300	10:53:17AM	1.7300		1.7291	I	1.7291
16	RTB 05-09	PIID0515H097	11M	5.8750	322	0.88	08/19/2015						1.7267	I	1.7267
17	FXTN 10-37	PIBD1015H370	11M	11.8750	328	0.90	08/25/2015						1.7256	I	1.7256
18	TBILL 09.02.15*	PIBL1214I094	1Y		336	0.92	09/02/2015	78.528000	1.7000	03:12:05PM	1.7242	2.2038	1.7242		1.7242
19	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	420	1.15	11/25/2015						1.8125	I	1.8125
20	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	440	1.20	12/15/2015						1.8336	I	1.8336
21	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	468	1.28	01/12/2016						1.8630	I	1.8630
22	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	483	1.32	01/27/2016	9.509000	1.9500	03:49:48PM	2.1687	2.4250	1.8788	B	2.4250
23	RTB 05-10	PIID0516C107	1.5Y	6.0000	519	1.42	03/03/2016	7.950000	2.0000	03:47:42PM	2.7918		1.9166	I	1.9166
24	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	546	1.49	03/30/2016						1.9450	I	1.9450
25	FXTN 03-20	PIBD0316D206	2Y	1.6250	572	1.57	04/25/2016	3,315.000000	2.1200	04:07:04PM	2.1272	2.3500	1.9724		2.1272
26	FXTN 10-41	PIBD1016D416	2Y	7.0000	574	1.57	04/27/2016						1.9745	I	1.9745
27	FXTN 10-42	PIBD1016I420	2Y	9.1250	704	1.93	09/04/2016	16.670000	2.3750	03:35:04PM	2.5232	2.7500	2.1112	B	2.7500
28	RTB 07-01 *	PIID0716I018	2Y	7.0000	724	1.98	09/24/2016	16.000000	2.8750	11:35:20AM	2.7578	3.0350	2.1322	B	3.0350
29	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	777	2.13	11/16/2016						2.2046	I	2.2046
30	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	912	2.50	03/31/2017	11.500000	2.6850	03:31:11PM	2.6546		2.3891	I	2.3891
31	FXTN 20-01	PIBD2017D011	3Y	14.3750	936	2.56	04/24/2017						2.4219	I	2.4219
32	FXTN 03-21	PIBD0317E212	3Y	2.8750	964	2.64	05/22/2017	232.200000	2.5300	02:08:25PM	2.5155	2.7500	2.4602		2.5155
33	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,008	2.76	07/05/2017	88.800000	2.7750	03:32:02PM	2.7750		2.5203		2.7750
34	RTB 07-02	PIID0717H026	3Y	6.6250	1,053	2.88	08/19/2017						2.5818	I	2.5818
35	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,057	2.89	08/23/2017					3.4600	2.5873	B	3.4600
36	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,123	3.07	10/28/2017						2.6722	I	2.6722
37	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,134	3.10	11/08/2017	459.000000	2.7500	12:38:17PM	2.8052		2.6863		2.8052
38	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,218	3.33	01/31/2018					3.0000	2.7944	B	3.0000
39	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,330	3.64	05/23/2018	221.083000	2.9650	03:44:57PM	2.9648	3.0750	2.9384		2.9648
40	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,417	3.88	08/18/2018	270.000000	3.0250	11:40:10AM	3.1204	3.5725	3.0503		3.1204
41	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,511	4.14	11/20/2018						3.2871	I	3.2871
42	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,602	4.39	02/19/2019	0.890000	3.7000	02:05:49PM	3.7000		3.5163	I	3.5163
43	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,668	4.57	04/26/2019						3.6826	I	3.6826
44	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,752	4.80	07/19/2019						3.8942	I	3.8942
45	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,794	4.91	08/30/2019					4.2775	4.0000	B	4.2775
46	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,878	5.14	11/22/2019	151.320000	3.4750	02:19:04PM	3.4741	3.8750	3.9827		3.4741
47	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,966	5.38	02/18/2020						3.9646	I	3.9646
48	RTB 10-01	PIID1020H015	6Y	7.2500	2,149	5.88	08/19/2020						3.9269	I	3.9269
49	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,177	5.96	09/16/2020						3.9211	I	3.9211
50	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,268	6.21	12/16/2020						3.9024	I	3.9024

51	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,345	6.42	03/03/2021						3.8865	I	3.8865
52	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,362	6.47	03/20/2021	250.000000	3.7500	03:43:36PM	3.7570	3.8750	3.8830		3.7570
53	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,401	6.57	04/28/2021					4.1800	3.8750	B	4.1800
54	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,576	7.05	10/20/2021						3.9212	I	3.9212
55	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,611	7.15	11/24/2021	8.000000	4.1500	03:47:19PM	4.0185		3.9305	I	3.9305
56	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,667	7.30	01/19/2022	376.000000	3.8600	04:03:51PM	3.8809		3.9453		3.8809
57	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,721	7.45	03/14/2022						3.9595	I	3.9595
58	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,862	7.84	08/02/2022						3.9968	I	3.9968
59	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,904	7.95	09/13/2022						4.0079	I	4.0079
60	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,938	8.04	10/17/2022						4.0168	I	4.0168
61	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,988	8.18	12/06/2022	1.000000	4.0750	02:51:29PM	4.0750		4.0300	I	4.0300
62	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,064	8.39	02/20/2023						4.0501	I	4.0501
63	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,162	8.66	05/29/2023						4.0760	I	4.0760
64	RTB 10-04	PIID1023H046	9Y	3.2500	3,240	8.87	08/15/2023	14.631400	4.1450	03:34:37PM	4.1214	4.2250	4.0966	B	4.2250
65	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,309	9.06	10/23/2023						4.1148	I	4.1148
66	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,533	9.67	06/03/2024						4.1740	I	4.1740
67	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,596	9.85	08/05/2024						4.1906	I	4.1906
68	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,611	9.89	08/20/2024	2,407.381051	4.1826	03:38:55PM	4.1946	4.4375	4.1946		4.1946
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,694	10.11	11/11/2024						4.2179	I	4.2179
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,848	10.54	04/14/2025						4.2612	I	4.2612
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,037	11.05	10/20/2025						4.3144	I	4.3144
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,077	11.16	11/29/2025						4.3256	I	4.3256
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,128	11.30	01/19/2026						4.3400	I	4.3400
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,402	12.05	10/20/2026						4.4170	I	4.4170
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,450	12.18	12/07/2026						4.4305	I	4.4305
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,534	12.41	03/01/2027						4.4542	I	4.4542
77	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,723	12.93	09/06/2027						4.5073	I	4.5073
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,178	14.18	12/04/2028						4.6353	I	4.6353
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,717	15.65	05/27/2030						4.7868	I	4.7868
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,779	15.82	07/28/2030						4.8043	I	4.8043
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,961	16.32	01/26/2031						4.8554	I	4.8554
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,135	16.80	07/19/2031	134.400000	4.6250	03:30:29PM	4.6124	5.1250	4.9044		4.6124
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,213	17.01	10/05/2031						4.9263	I	4.9263
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,333	17.34	02/02/2032	1.900000	5.5000	02:24:08PM	5.5000		4.9601	I	4.9601
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,361	17.42	03/01/2032	123.432000	5.1000	02:17:36PM	5.0591	5.4798	4.9679		5.0591
86	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,571	17.99	09/27/2032						5.0270	I	5.0270
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,634	18.16	11/29/2032						5.0447	I	5.0447
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,746	18.47	03/21/2033	1,706.479300	5.0750	03:37:25PM	5.0762	5.3950	5.0762		5.0762
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,340	20.10	11/05/2034						5.0667	I	5.0667
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,669	21.00	09/30/2035						5.0615	I	5.0615
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,746	21.21	12/16/2035	50.000000	5.1125	02:52:34PM	5.1125	5.5000	5.0602		5.1125
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,034	22.00	09/29/2036						5.0556	I	5.0556
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,355	22.87	08/16/2037	70.917000	5.0750	11:52:15AM	5.1007		5.0505		5.1007
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,424	23.06	10/24/2037	204.240000	5.0200	02:57:58PM	5.0161	5.4498	5.0494		5.0161