

BSP Circular 813 Reference Rates - PM
October 3, 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	TBILL 10.08.14	PIBL1213J102	<1M		1	0.00	10/08/2014						4.0000	I	4.0000
2	SPTB 10-03	SPTB1014J037	<1M	12.2500	7	0.02	10/14/2014						3.4188	I	3.4188
3	TBILL 11.05.14*	PIBL1213K119	1M		29	0.08	11/05/2014	81.000000	1.3000	03:34:49PM	1.2877	1.8300	1.2877		1.2877
4	TBILL 12.03.14	PIBL0614F026	2M		57	0.16	12/03/2014						1.2709	I	1.2709
5	TBILL 01.07.15*	PIBL1214A010	3M		92	0.25	01/07/2015	100.000000	1.2500	11:41:24AM	1.2500	1.7038	1.2500		1.2500
6	FXTN 10-36	PIBD1015B367	5M	12.3750	140	0.38	02/24/2015						1.5137	I	1.5137
7	TBILL 03.04.15	PIBL1214C036	5M		148	0.41	03/04/2015						1.5577	I	1.5577
8	TBILL 04.08.15*	PIBL1214D044	6M		183	0.50	04/08/2015					1.9663	1.7500	B	1.9663
9	FXTN 05-68	PIBD0515E685	7M	6.3750	218	0.60	05/13/2015						1.8095	I	1.8095
10	FXTN 07-47	PIBD0715E477	8M	8.3750	227	0.62	05/22/2015	138.200000	2.0000	11:46:29AM	2.0000		1.8248		2.0000
11	TBILL 06.03.15	PIBL1214F060	8M		239	0.66	06/03/2015						1.8452	I	1.8452
12	TBILL 07.08.15	PIBL1214G078	9M		274	0.75	07/08/2015	0.606000	1.5750	09:43:05AM	1.6250		1.9048	I	1.9048
13	FXTN 04-20	PIBD0415G203	10M	4.8750	287	0.79	07/21/2015						1.9269	I	1.9269
14	TBILL 08.05.15	PIBL1214H086	10M		302	0.83	08/05/2015	0.105000	1.7300	03:01:57PM	1.7300		1.9524	I	1.9524
15	RTB 05-09	PIID0515H097	11M	5.8750	316	0.87	08/19/2015	3.000000	2.2000	03:20:12PM	2.0733		1.9762	I	1.9762
16	FXTN 10-37	PIBD1015H370	11M	11.8750	322	0.88	08/25/2015						1.9864	I	1.9864
17	TBILL 09.02.15*	PIBL1214I094	1Y		330	0.91	09/02/2015					2.2088	2.0000	B	2.2088
18	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	414	1.13	11/25/2015						2.0219	I	2.0219
19	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	434	1.19	12/15/2015						2.0271	I	2.0271
20	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	462	1.26	01/12/2016						2.0344	I	2.0344
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	477	1.31	01/27/2016	517.600000	2.1051	02:57:09PM	2.0998	2.5000	2.0383		2.0998
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	513	1.40	03/03/2016	7.500000	2.3000	03:26:37PM	2.1800		2.0477	I	2.0477
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	540	1.48	03/30/2016						2.0548	I	2.0548
24	FXTN 03-20	PIBD0316D206	2Y	1.6250	566	1.55	04/25/2016	814.307000	2.0800	03:37:01PM	2.1011	2.5000	2.0616		2.1011
25	FXTN 10-41	PIBD1016D416	2Y	7.0000	568	1.56	04/27/2016	0.190000	2.3500	10:32:42AM	2.3500		2.0621	I	2.0621
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	698	1.91	09/04/2016					2.5000	2.0960	B	2.5000
27	RTB 07-01 *	PIID0716I018	2Y	7.0000	718	1.97	09/24/2016					3.0325	2.1012	B	3.0325
28	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	771	2.11	11/16/2016						2.1780	I	2.1780
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	906	2.48	03/31/2017	22.000000	3.0000	03:15:07PM	2.6633		2.3738	I	2.3738
30	FXTN 20-01	PIBD2017D011	3Y	14.3750	930	2.55	04/24/2017						2.4086	I	2.4086
31	FXTN 03-21	PIBD0317E212	3Y	2.8750	958	2.62	05/22/2017	311.000000	2.6000	03:35:02PM	2.5252	2.8750	2.4492		2.5252
32	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,002	2.74	07/05/2017	110.000000	2.7500	09:56:39AM	2.7500		2.5130		2.7500
33	RTB 07-02	PIID0717H026	3Y	6.6250	1,047	2.87	08/19/2017						2.5782	I	2.5782
34	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,051	2.88	08/23/2017					3.5163	2.5840	B	3.5163
35	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,117	3.06	10/28/2017						2.6674	I	2.6674
36	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,128	3.09	11/08/2017						2.6813	I	2.6813
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,212	3.32	01/31/2018						2.7874	I	2.7874
38	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,324	3.62	05/23/2018	16.000000	2.9350	03:00:07PM	2.9044	3.0499	2.9290	B	3.0499
39	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,411	3.86	08/18/2018	357.765000	3.0000	10:38:39AM	3.0449	3.6238	3.0389		3.0449
40	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,505	4.12	11/20/2018						3.2785	I	3.2785
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,596	4.37	02/19/2019						3.5105	I	3.5105
42	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,662	4.55	04/26/2019						3.6788	I	3.6788
43	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,746	4.78	07/19/2019						3.8929	I	3.8929
44	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,788	4.90	08/30/2019					4.2825	4.0000	B	4.2825
45	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,872	5.13	11/22/2019	50.000000	3.4500	11:43:05AM	3.4500		3.9792		3.4500
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,960	5.37	02/18/2020						3.9575	I	3.9575
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,143	5.87	08/19/2020						3.9123	I	3.9123
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,171	5.94	09/16/2020						3.9054	I	3.9054
49	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,262	6.19	12/16/2020	450.000000	3.8000	11:47:57AM	3.8000		3.8829		3.8000
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,339	6.40	03/03/2021	4.100000	3.7550	11:50:50AM	3.8867		3.8638	I	3.8638

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,356	6.45	03/20/2021	100.000000	3.7500	03:21:59PM	3.7500	3.9000	3.8596		3.7500
52	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,395	6.56	04/28/2021	25.000000	3.9000	11:04:31AM	3.9000	4.1975	3.8500	B	4.1975
53	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,570	7.04	10/20/2021						3.8949	I	3.8949
54	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,605	7.13	11/24/2021						3.9039	I	3.9039
55	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,661	7.29	01/19/2022						3.9183	I	3.9183
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,715	7.43	03/14/2022						3.9321	I	3.9321
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,856	7.82	08/02/2022						3.9683	I	3.9683
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,898	7.93	09/13/2022						3.9791	I	3.9791
59	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,932	8.03	10/17/2022						3.9878	I	3.9878
60	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,982	8.16	12/06/2022						4.0006	I	4.0006
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,058	8.37	02/20/2023						4.0201	I	4.0201
62	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,156	8.64	05/29/2023						4.0453	I	4.0453
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,234	8.85	08/15/2023	67.750000	4.1250	04:05:08PM	4.1037	4.1482	4.0653		4.1037
64	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,303	9.04	10/23/2023						4.0830	I	4.0830
65	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,527	9.66	06/03/2024						4.1405	I	4.1405
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,590	9.83	08/05/2024						4.1567	I	4.1567
67	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,605	9.87	08/20/2024	2,230.294000	4.1675	03:59:46PM	4.1605	4.4107	4.1605		4.1605
68	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,688	10.10	11/11/2024						4.1809	I	4.1809
69	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,842	10.52	04/14/2025						4.2188	I	4.2188
70	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,031	11.04	10/20/2025						4.2653	I	4.2653
71	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,071	11.15	11/29/2025						4.2751	I	4.2751
72	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,122	11.29	01/19/2026						4.2877	I	4.2877
73	RTB 15-01	PIID1526J019	13Y	6.2500	4,396	12.04	10/20/2026	150.000000	4.4750	04:13:44PM	4.4833		4.3551		4.4833
74	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,444	12.17	12/07/2026						4.3669	I	4.3669
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,528	12.40	03/01/2027	2.600000	4.5000	10:03:04AM	4.5000		4.3876	I	4.3876
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,717	12.91	09/06/2027						4.4341	I	4.4341
77	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,172	14.16	12/04/2028						4.5460	I	4.5460
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,711	15.64	05/27/2030						4.6786	I	4.6786
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,773	15.81	07/28/2030						4.6939	I	4.6939
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,955	16.30	01/26/2031						4.7387	I	4.7387
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,129	16.78	07/19/2031	1,009.500000	4.5650	04:14:20PM	4.5468	5.1250	4.7815		4.5468
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,207	16.99	10/05/2031						4.8007	I	4.8007
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,327	17.32	02/02/2032						4.8302	I	4.8302
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,355	17.40	03/01/2032	105.012000	4.9000	02:46:27PM	4.9033	5.3594	4.8371		4.9033
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,565	17.97	09/27/2032						4.8887	I	4.8887
86	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,628	18.15	11/29/2032						4.9042	I	4.9042
87	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,740	18.45	03/21/2033	1,432.770000	4.9350	04:09:36PM	4.9318	5.2875	4.9318		4.9318
88	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,334	20.08	11/05/2034						4.9396	I	4.9396
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,663	20.98	09/30/2035						4.9438	I	4.9438
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,740	21.19	12/16/2035	0.100000	5.1000	10:03:36AM	5.1000	5.5000	4.9449	B	5.5000
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,028	21.98	09/29/2036						4.9486	I	4.9486
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,349	22.86	08/16/2037	3.250000	5.2500	03:16:18PM	5.2500		4.9528	I	4.9528
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,418	23.05	10/24/2037	226.340000	4.9986	03:27:14PM	4.9494	5.3271	4.9537		4.9494