

**BSP Circular 813 Reference Rates - PM**  
**October 10, 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	SPTB 10-03	SPTB1014J037	<1M	12.2500	1	0.00	10/14/2014						4.0000	I	4.0000
2	TBILL 11.05.14	PIBL1213K119	<1M		23	0.06	11/05/2014	81.228000	1.1750	03:29:17PM	1.1427		2.7658		1.1427
3	TBILL 12.03.14*	PIBL0614F026	1M		51	0.14	12/03/2014	1,380.149096	1.1950	10:11:40AM	1.1950	1.7013	1.1950		1.1950
4	TBILL 01.07.15*	PIBL1214A010	3M		86	0.24	01/07/2015	1.980000	1.1750	03:40:04PM	1.1503	1.4588	1.2500	B	1.4588
5	FXTN 10-36	PIBD1015B367	5M	12.3750	134	0.37	02/24/2015						1.4094	I	1.4094
6	TBILL 03.04.15	PIBL1214C036	5M		142	0.39	03/04/2015						1.4360	I	1.4360
7	TBILL 04.08.15*	PIBL1214D044	6M		177	0.49	04/08/2015	1,572.457000	1.5350	03:28:05PM	1.5522	1.8438	1.5522		1.5522
8	FXTN 05-68	PIBD0515E685	7M	6.3750	212	0.58	05/13/2015						1.5809	I	1.5809
9	FXTN 07-47	PIBD0715E477	7M	8.3750	221	0.61	05/22/2015						1.5882	I	1.5882
10	TBILL 06.03.15	PIBL1214F060	8M		233	0.64	06/03/2015						1.5981	I	1.5981
11	TBILL 07.08.15	PIBL1214G078	9M		268	0.74	07/08/2015						1.6267	I	1.6267
12	FXTN 04-20	PIBD0415G203	9M	4.8750	281	0.77	07/21/2015						1.6374	I	1.6374
13	TBILL 08.05.15	PIBL1214H086	10M		296	0.81	08/05/2015						1.6497	I	1.6497
14	RTB 05-09	PIID0515H097	10M	5.8750	310	0.85	08/19/2015	2.000000	2.1875	03:41:34PM	2.3311		1.6612	I	1.6612
15	FXTN 10-37	PIBD1015H370	11M	11.8750	316	0.87	08/25/2015						1.6661	I	1.6661
16	TBILL 09.02.15	PIBL1214I094	11M		324	0.89	09/02/2015	10.911566	1.7000	02:53:12PM	1.7000		1.6726	I	1.6726
17	TBILL 10.07.15*	PIBL1214J100	1Y		359	0.99	10/07/2015	265.486000	1.6800	03:52:33PM	1.7013	1.9713	1.7013		1.7013
18	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	408	1.12	11/25/2015						1.7346	I	1.7346
19	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	428	1.17	12/15/2015						1.7482	I	1.7482
20	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	456	1.25	01/12/2016						1.7672	I	1.7672
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	471	1.29	01/27/2016						1.7774	I	1.7774
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	507	1.39	03/03/2016	8.988434	2.0500	02:51:11PM	2.0845		1.8019	I	1.8019
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	534	1.46	03/30/2016						1.8202	I	1.8202
24	FXTN 03-20	PIBD0316D206	2Y	1.6250	560	1.53	04/25/2016	9,744.175900	1.9100	04:04:53PM	1.9398		1.8379		1.9398
25	FXTN 10-41	PIBD1016D416	2Y	7.0000	562	1.54	04/27/2016						1.8393	I	1.8393
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	692	1.89	09/04/2016					2.4500	1.9276	B	2.4500
27	RTB 07-01 *	PIID0716I018	2Y	7.0000	712	1.95	09/24/2016	23.755000	2.5000	09:04:51AM	2.5000	2.9050	1.9412	B	2.9050
28	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	765	2.09	11/16/2016						2.0293	I	2.0293
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	900	2.46	03/31/2017	100.000000	2.6000	10:53:43AM	2.6000		2.2539		2.6000
30	FXTN 20-01	PIBD2017D011	3Y	14.3750	924	2.53	04/24/2017						2.2938	I	2.2938
31	FXTN 03-21	PIBD0317E212	3Y	2.8750	952	2.61	05/22/2017	100.000000	2.4950	02:34:51PM	2.4950	2.6500	2.3403		2.4950
32	FXTN 05-70	PIBD0517G705	3Y	4.6250	996	2.73	07/05/2017						2.4135	I	2.4135
33	RTB 07-02	PIID0717H026	3Y	6.6250	1,041	2.85	08/19/2017						2.4883	I	2.4883
34	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,045	2.86	08/23/2017					3.3988	2.4950	B	3.3988
35	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,111	3.04	10/28/2017						2.6053	I	2.6053
36	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,122	3.07	11/08/2017						2.6236	I	2.6236
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,206	3.30	01/31/2018						2.7640	I	2.7640
38	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,318	3.61	05/23/2018	34.000000	2.9425	03:52:17PM	2.9410	2.9600	2.9511	B	2.9600
39	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,405	3.85	08/18/2018	150.000000	3.1350	11:59:20AM	3.1317	3.4763	3.0964		3.1317
40	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,499	4.10	11/20/2018						3.2843	I	3.2843
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,590	4.35	02/19/2019	2.600000	3.6000	10:57:52AM	3.6000		3.4662	I	3.4662
42	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,656	4.53	04/26/2019					3.8500	3.5981	B	3.8500
43	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,740	4.76	07/19/2019	0.200000	3.7500	09:19:53AM	3.7500		3.7660	I	3.7660
44	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,782	4.88	08/30/2019					4.2813	3.8500	B	4.2813
45	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,866	5.11	11/22/2019	163.000000	3.4300	03:34:00PM	3.4346		3.8500		3.4346
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,954	5.35	02/18/2020						3.8500	I	3.8500
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,137	5.85	08/19/2020						3.8500	I	3.8500
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,165	5.93	09/16/2020	25.000000	3.8950	03:47:42PM	3.8950		3.8500	I	3.8500
49	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,256	6.18	12/16/2020						3.8500	I	3.8500
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,333	6.39	03/03/2021	28.980000	3.8450	03:12:29PM	3.8202		3.8500	I	3.8500

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,350	6.43	03/20/2021	907.729000	3.7050	03:57:03PM	3.7024	3.9750	3.8500		3.7024
52	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,389	6.54	04/28/2021	26.100000	3.9000	03:29:04PM	3.8712	4.1588	3.8500	B	4.1588
53	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,564	7.02	10/20/2021						3.8864	I	3.8864
54	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,599	7.12	11/24/2021						3.8937	I	3.8937
55	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,655	7.27	01/19/2022	120.000000	3.8775	12:08:25PM	3.8775		3.9054		3.8775
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,709	7.42	03/14/2022						3.9166	I	3.9166
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,850	7.80	08/02/2022						3.9460	I	3.9460
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,892	7.92	09/13/2022						3.9548	I	3.9548
59	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,926	8.01	10/17/2022						3.9618	I	3.9618
60	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,976	8.15	12/06/2022	20.000000	4.0300	03:54:21PM	4.0300		3.9723	I	3.9723
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,052	8.36	02/20/2023						3.9881	I	3.9881
62	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,150	8.62	05/29/2023						4.0085	I	4.0085
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,228	8.84	08/15/2023	114.515000	4.1197	03:52:48PM	4.0536	4.1197	4.0247		4.0536
64	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,297	9.03	10/23/2023						4.0391	I	4.0391
65	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,521	9.64	06/03/2024						4.0858	I	4.0858
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,584	9.81	08/05/2024						4.0989	I	4.0989
67	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,599	9.85	08/20/2024	21,222.118617	4.0775	04:11:58PM	4.1020	4.3230	4.1020		4.1020
68	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,682	10.08	11/11/2024						4.1182	I	4.1182
69	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,836	10.50	04/14/2025						4.1482	I	4.1482
70	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,025	11.02	10/20/2025						4.1850	I	4.1850
71	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,065	11.13	11/29/2025						4.1928	I	4.1928
72	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,116	11.27	01/19/2026						4.2027	I	4.2027
73	RTB 15-01	PIID1526J019	13Y	6.2500	4,390	12.02	10/20/2026	17.950000	4.4000	03:00:09PM	4.4189		4.2561	I	4.2561
74	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,438	12.15	12/07/2026						4.2655	I	4.2655
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,522	12.38	03/01/2027						4.2818	I	4.2818
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,711	12.90	09/06/2027						4.3187	I	4.3187
77	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,166	14.14	12/04/2028						4.4073	I	4.4073
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,705	15.62	05/27/2030						4.5123	I	4.5123
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,767	15.79	07/28/2030						4.5244	I	4.5244
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,949	16.29	01/26/2031						4.5599	I	4.5599
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,123	16.76	07/19/2031	4,829.300000	4.4650	03:11:10PM	4.4662	5.0000	4.5938		4.4662
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,201	16.98	10/05/2031						4.6090	I	4.6090
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,321	17.31	02/02/2032						4.6323	I	4.6323
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,349	17.38	03/01/2032	460.860000	4.7850	03:57:57PM	4.7961	5.3750	4.6378		4.7961
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,559	17.96	09/27/2032						4.6787	I	4.6787
86	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,622	18.13	11/29/2032	200.000000	5.1000	03:39:45PM	5.1000		4.6910		5.1000
87	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,734	18.44	03/21/2033	6,210.900000	4.6950	04:11:40PM	4.7128	4.9605	4.7128		4.7128
88	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,328	20.06	11/05/2034						4.7653	I	4.7653
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,657	20.96	09/30/2035						4.7944	I	4.7944
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,734	21.17	12/16/2035	232.350000	4.8675	03:50:20PM	4.8855	5.3750	4.8012		4.8855
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,022	21.96	09/29/2036	29.638000	4.9450	02:49:36PM	4.9466		4.8267	I	4.8267
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,343	22.84	08/16/2037	507.637000	5.1000	11:44:49AM	4.9231		4.8551		4.9231
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,412	23.03	10/24/2037	3,813.369169	4.8385	03:55:43PM	4.8508	5.1683	4.8612		4.8508