

BSP Circular 813 Reference Rates - PM
October 16, 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 11.05.14 | PIBL1213K119 | <1M | | 19 | 0.05 | 11/05/2014 | 1,835.000000 | 1.3000 | 11:30:41AM | 1.2608 | | 2.9036 | | 1.2608 |
| 2 | TBILL 12.03.14* | PIBL0614F026 | 1M | | 47 | 0.13 | 12/03/2014 | 1,036.900000 | 1.2500 | 03:03:10PM | 1.1982 | 1.7038 | 1.1982 | | 1.1982 |
| 3 | TBILL 01.07.15* | PIBL1214A010 | 3M | | 82 | 0.23 | 01/07/2015 | 750.000000 | 1.2000 | 02:46:23PM | 1.2067 | 1.4588 | 1.2067 | | 1.2067 |
| 4 | FXTN 10-36 | PIBD1015B367 | 5M | 12.3750 | 130 | 0.36 | 02/24/2015 | | | | | | 1.3614 | I | 1.3614 |
| 5 | TBILL 03.04.15 | PIBL1214C036 | 5M | | 138 | 0.38 | 03/04/2015 | | | | | | 1.3872 | I | 1.3872 |
| 6 | TBILL 04.08.15* | PIBL1214D044 | 6M | | 173 | 0.48 | 04/08/2015 | 24.090000 | 1.4500 | 11:53:26AM | 1.4500 | 1.7200 | 1.5000 | B | 1.7200 |
| 7 | FXTN 05-68 | PIBD0515E685 | 7M | 6.3750 | 208 | 0.57 | 05/13/2015 | | | | | | 1.5337 | I | 1.5337 |
| 8 | FXTN 07-47 | PIBD0715E477 | 7M | 8.3750 | 217 | 0.59 | 05/22/2015 | | | | | | 1.5423 | I | 1.5423 |
| 9 | TBILL 06.03.15 | PIBL1214F060 | 8M | | 229 | 0.63 | 06/03/2015 | | | | | | 1.5538 | I | 1.5538 |
| 10 | TBILL 07.08.15 | PIBL1214G078 | 9M | | 264 | 0.73 | 07/08/2015 | | | | | | 1.5875 | I | 1.5875 |
| 11 | FXTN 04-20 | PIBD0415G203 | 9M | 4.8750 | 277 | 0.76 | 07/21/2015 | | | | | | 1.6000 | I | 1.6000 |
| 12 | TBILL 08.05.15 | PIBL1214H086 | 10M | | 292 | 0.80 | 08/05/2015 | | | | | | 1.6144 | I | 1.6144 |
| 13 | RTB 05-09 | PIID0515H097 | 10M | 5.8750 | 306 | 0.84 | 08/19/2015 | 20.900000 | 1.8250 | 02:17:21PM | 1.8585 | | 1.6279 | I | 1.6279 |
| 14 | FXTN 10-37 | PIBD1015H370 | 11M | 11.8750 | 312 | 0.85 | 08/25/2015 | | | | | | 1.6337 | I | 1.6337 |
| 15 | TBILL 09.02.15 | PIBL1214I094 | 11M | | 320 | 0.88 | 09/02/2015 | 0.500000 | 1.7250 | 10:28:08AM | 1.7250 | | 1.6413 | I | 1.6413 |
| 16 | TBILL 10.07.15* | PIBL1214J100 | 1Y | | 355 | 0.98 | 10/07/2015 | 700.000000 | 1.6750 | 10:54:23AM | 1.6750 | 1.9188 | 1.6750 | | 1.6750 |
| 17 | FXTN 05-69 | PIBD0515K697 | 1.5Y | 4.6250 | 404 | 1.11 | 11/25/2015 | | | | | | 1.6984 | I | 1.6984 |
| 18 | FXTN 10-38 | PIBD1015L384 | 1.5Y | 10.1250 | 424 | 1.16 | 12/15/2015 | | | | | | 1.7080 | I | 1.7080 |
| 19 | FXTN 10-39 | PIBD1016A393 | 1.5Y | 9.2500 | 452 | 1.24 | 01/12/2016 | | | | | | 1.7214 | I | 1.7214 |
| 20 | FXTN 07-48 | PIBD0716A488 | 1.5Y | 7.0000 | 467 | 1.28 | 01/27/2016 | 993.094000 | 2.1000 | 04:14:44PM | 2.1000 | 2.1500 | 1.7286 | | 2.1000 |
| 21 | RTB 05-10 | PIID0516C107 | 1.5Y | 6.0000 | 503 | 1.38 | 03/03/2016 | 1.500000 | 2.3750 | 12:10:36PM | 2.3750 | | 1.7458 | I | 1.7458 |
| 22 | FXTN 10-40 | PIBD1016C407 | 1.5Y | 7.5000 | 530 | 1.45 | 03/30/2016 | | | | | | 1.7587 | I | 1.7587 |
| 23 | FXTN 03-20 | PIBD0316D206 | 2Y | 1.6250 | 556 | 1.52 | 04/25/2016 | 7,865.370000 | 1.8300 | 04:01:11PM | 1.8438 | 1.8975 | 1.7712 | | 1.8438 |
| 24 | FXTN 10-41 | PIBD1016D416 | 2Y | 7.0000 | 558 | 1.53 | 04/27/2016 | | | | | | 1.7721 | I | 1.7721 |
| 25 | FXTN 10-42 | PIBD1016I420 | 2Y | 9.1250 | 688 | 1.88 | 09/04/2016 | 1.960000 | 2.2750 | 02:28:39PM | 2.2750 | 2.2750 | 1.8343 | B | 2.2750 |
| 26 | RTB 07-01 * | PIID0716I018 | 2Y | 7.0000 | 708 | 1.94 | 09/24/2016 | | | | | 2.6713 | 1.8439 | B | 2.6713 |
| 27 | FXTN 10-43 | PIBD1016K436 | 2.5Y | 6.2500 | 761 | 2.08 | 11/16/2016 | | | | | | 1.9619 | I | 1.9619 |
| 28 | FXTN 07-49 | PIBD0717C493 | 2.5Y | 7.0000 | 896 | 2.45 | 03/31/2017 | | | | | | 2.2623 | I | 2.2623 |
| 29 | FXTN 20-01 | PIBD2017D011 | 3Y | 14.3750 | 920 | 2.52 | 04/24/2017 | | | | | | 2.3157 | I | 2.3157 |
| 30 | FXTN 03-21 | PIBD0317E212 | 3Y | 2.8750 | 948 | 2.60 | 05/22/2017 | | | | | 2.5850 | 2.3780 | B | 2.5850 |
| 31 | FXTN 05-70 | PIBD0517G705 | 3Y | 4.6250 | 992 | 2.72 | 07/05/2017 | | | | | | 2.4759 | I | 2.4759 |
| 32 | RTB 07-02 | PIID0717H026 | 3Y | 6.6250 | 1,037 | 2.84 | 08/19/2017 | | | | | | 2.5761 | I | 2.5761 |
| 33 | FXTN 10-44 * | PIBD1017H447 | 3Y | 7.7500 | 1,041 | 2.85 | 08/23/2017 | | | | | 3.2980 | 2.5850 | B | 3.2980 |
| 34 | FXTN 07-50 | PIBD0717J502 | 3.5Y | 5.3750 | 1,107 | 3.03 | 10/28/2017 | 11.000000 | 3.0000 | 02:19:22PM | 3.0000 | | 2.6500 | I | 2.6500 |
| 35 | FXTN 05-71 | PIBD0517K719 | 3.5Y | 4.1250 | 1,118 | 3.06 | 11/08/2017 | | | | | | 2.6608 | I | 2.6608 |
| 36 | FXTN 10-45 | PIBD1018A451 | 3.5Y | 5.8750 | 1,202 | 3.29 | 01/31/2018 | | | | | | 2.7435 | I | 2.7435 |
| 37 | FXTN 05-72 | PIBD0518E723 | 4Y | 2.1250 | 1,314 | 3.60 | 05/23/2018 | 650.000000 | 2.9250 | 10:34:47AM | 2.9250 | 2.9475 | 2.8537 | | 2.9250 |
| 38 | FXTN 07-51 * | PIBD0718H511 | 4Y | 5.0000 | 1,401 | 3.84 | 08/18/2018 | 50.000000 | 3.1250 | 02:41:50PM | 3.1250 | 3.4816 | 2.9393 | | 3.1250 |
| 39 | FXTN 10-47 | PIBD1018K478 | 4.5Y | 8.8750 | 1,495 | 4.09 | 11/20/2018 | | | | | | 3.1290 | I | 3.1290 |
| 40 | FXTN 10-48 | PIBD1019B485 | 4.5Y | 7.8750 | 1,586 | 4.34 | 02/19/2019 | 3.000000 | 3.3400 | 10:39:22AM | 3.3400 | | 3.3126 | I | 3.3126 |
| 41 | FXTN 07-53 | PIBD0719D531 | 5Y | 5.0000 | 1,652 | 4.52 | 04/26/2019 | | | | | | 3.4458 | I | 3.4458 |
| 42 | FXTN 07-54 | PIBD0719G547 | 5Y | 4.7500 | 1,736 | 4.75 | 07/19/2019 | | | | | | 3.6153 | I | 3.6153 |
| 43 | FXTN 07-55 * | PIBD0719H555 | 5Y | 4.7500 | 1,778 | 4.87 | 08/30/2019 | | | | | 4.1275 | 3.7000 | B | 4.1275 |
| 44 | FXTN 07-56 | PIBD0719K560 | 5.5Y | 3.8750 | 1,862 | 5.10 | 11/22/2019 | 149.000000 | 3.4550 | 12:10:36PM | 3.4537 | | 3.7208 | | 3.4537 |
| 45 | FXTN 10-50 | PIBD1020B508 | 5.5Y | 7.7500 | 1,950 | 5.34 | 02/18/2020 | | | | | | 3.7425 | I | 3.7425 |
| 46 | RTB 10-01 | PIID1020H015 | 6Y | 7.2500 | 2,133 | 5.84 | 08/19/2020 | | | | | | 3.7877 | I | 3.7877 |
| 47 | FXTN 10-51 | PIBD1020I510 | 6Y | 6.1250 | 2,161 | 5.92 | 09/16/2020 | | | | | | 3.7946 | I | 3.7946 |
| 48 | FXTN 10-52 | PIBD1020L525 | 6.5Y | 5.8750 | 2,252 | 6.17 | 12/16/2020 | | | | | | 3.8171 | I | 3.8171 |
| 49 | RTB 10-02 | PIID1021C027 | 6.5Y | 7.3750 | 2,329 | 6.38 | 03/03/2021 | 3.000000 | 3.7950 | 11:14:27AM | 3.7950 | | 3.8362 | I | 3.8362 |
| 50 | FXTN 07-57 | PIBD0721C574 | 6.5Y | 3.5000 | 2,346 | 6.42 | 03/20/2021 | 2,920.000000 | 3.6825 | 03:50:07PM | 3.6803 | 3.8750 | 3.8404 | | 3.6803 |

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|----|--------------|--------------|-------|---------|-------|-------|------------|---------------|--------|------------|--------|--------|--------|--------|---|--------|
| 51 | FXTN 10-53 * | PIBD1021D531 | 7Y | 6.5000 | 2,385 | 6.53 | 04/28/2021 | | | | | | 4.1963 | 3.8500 | B | 4.1963 |
| 52 | RTB 10-03 | PIID1021J039 | 7.5Y | 5.7500 | 2,560 | 7.01 | 10/20/2021 | | | | | | | 3.8763 | I | 3.8763 |
| 53 | FXTN 10-55 | PIBD1021K551 | 7.5Y | 5.7500 | 2,595 | 7.10 | 11/24/2021 | | | | | | | 3.8816 | I | 3.8816 |
| 54 | FXTN 10-54 | PIBD1022G545 | 7.5Y | 6.3750 | 2,651 | 7.26 | 01/19/2022 | 21.220000 | 3.9000 | 03:43:31PM | 3.8609 | | | 3.8900 | I | 3.8900 |
| 55 | FXTN 20-02 | PIBD2022C021 | 7.5Y | 15.0000 | 2,705 | 7.41 | 03/14/2022 | | | | | | | 3.8981 | I | 3.8981 |
| 56 | FXTN 10-56 | PIBD1022H562 | 8Y | 4.8750 | 2,846 | 7.79 | 08/02/2022 | | | | | | | 3.9193 | I | 3.9193 |
| 57 | FXTN 10-57 | PIBD1022I570 | 8Y | 4.7500 | 2,888 | 7.91 | 09/13/2022 | | | | | | | 3.9257 | I | 3.9257 |
| 58 | FXTN 20-03 | PIBD2022J033 | 8Y | 12.7500 | 2,922 | 8.00 | 10/17/2022 | | | | | | | 3.9308 | I | 3.9308 |
| 59 | FXTN 10-58 | PIBD1022L585 | 8.5Y | 4.0000 | 2,972 | 8.14 | 12/06/2022 | | | | | | | 3.9383 | I | 3.9383 |
| 60 | FXTN 20-04 | PIBD2023B048 | 8.5Y | 13.0000 | 3,048 | 8.34 | 02/20/2023 | | | | | | | 3.9497 | I | 3.9497 |
| 61 | FXTN 20-05 | PIBD2023E054 | 9Y | 11.8750 | 3,146 | 8.61 | 05/29/2023 | | | | | | | 3.9645 | I | 3.9645 |
| 62 | RTB 10-04 | PIID1023H046 | 9Y | 3.2500 | 3,224 | 8.83 | 08/15/2023 | 38.938000 | 4.0749 | 03:39:52PM | 4.0496 | 4.0875 | | 3.9762 | B | 4.0875 |
| 63 | FXTN 20-06 | PIBD2023J068 | 9.5Y | 11.3750 | 3,293 | 9.02 | 10/23/2023 | | | | | | | 3.9866 | I | 3.9866 |
| 64 | FXTN 20-07 | PIBD2024F075 | 10Y | 12.3750 | 3,517 | 9.63 | 06/03/2024 | | | | | | | 4.0203 | I | 4.0203 |
| 65 | FXTN 20-08 | PIBD2024H086 | 10Y | 12.8750 | 3,580 | 9.80 | 08/05/2024 | | | | | | | 4.0297 | I | 4.0297 |
| 66 | FXTN 10-59 * | PIBD1024H595 | 10Y | 4.1250 | 3,595 | 9.84 | 08/20/2024 | 10,212.333000 | 4.0425 | 03:50:06PM | 4.0320 | 4.2829 | | 4.0320 | | 4.0320 |
| 67 | FXTN 20-09 | PIBD2024K091 | 10.5Y | 13.7500 | 3,678 | 10.07 | 11/11/2024 | | | | | | | 4.0472 | I | 4.0472 |
| 68 | FXTN 20-10 | PIBD2025D103 | 10.5Y | 12.1250 | 3,832 | 10.49 | 04/14/2025 | | | | | | | 4.0755 | I | 4.0755 |
| 69 | FXTN 20-11 | PIBD2025J116 | 12Y | 12.1250 | 4,021 | 11.01 | 10/20/2025 | | | | | | | 4.1103 | I | 4.1103 |
| 70 | FXTN 25-01 | PIBD2525K015 | 12Y | 18.2500 | 4,061 | 11.12 | 11/29/2025 | | | | | | | 4.1176 | I | 4.1176 |
| 71 | FXTN 20-12 | PIBD2026A122 | 12Y | 10.2500 | 4,112 | 11.26 | 01/19/2026 | | | | | | | 4.1270 | I | 4.1270 |
| 72 | RTB 15-01 | PIID1526J019 | 13Y | 6.2500 | 4,386 | 12.01 | 10/20/2026 | | | | | | | 4.1773 | I | 4.1773 |
| 73 | FXTN 20-13 | PIBD2026L139 | 13Y | 8.0000 | 4,434 | 12.14 | 12/07/2026 | | | | | | | 4.1861 | I | 4.1861 |
| 74 | RTB 15-02 | PIID1527C023 | 13Y | 5.3750 | 4,518 | 12.37 | 03/01/2027 | 23.700000 | 4.6250 | 03:40:52PM | 4.4435 | | | 4.2016 | I | 4.2016 |
| 75 | FXTN 20-14 | PIBD2027I140 | 13Y | 8.6250 | 4,707 | 12.89 | 09/06/2027 | | | | | | | 4.2363 | I | 4.2363 |
| 76 | FXTN 20-15 | PIBD2028L151 | 15Y | 9.5000 | 5,162 | 14.13 | 12/04/2028 | | | | | | | 4.3199 | I | 4.3199 |
| 77 | FXTN 20-16 | PIBD2030E166 | 16Y | 8.7500 | 5,701 | 15.61 | 05/27/2030 | | | | | | | 4.4189 | I | 4.4189 |
| 78 | FXTN 25-02 | PIBD2530G029 | 16Y | 12.5000 | 5,763 | 15.78 | 07/28/2030 | | | | | | | 4.4303 | I | 4.4303 |
| 79 | FXTN 25-03 | PIBD2531A032 | 17Y | 11.2500 | 5,945 | 16.28 | 01/26/2031 | | | | | | | 4.4637 | I | 4.4637 |
| 80 | FXTN 20-17 | PIBD2031G171 | 17Y | 8.0000 | 6,119 | 16.75 | 07/19/2031 | 3,465.000000 | 4.4700 | 03:38:09PM | 4.4528 | 4.9500 | | 4.4957 | | 4.4528 |
| 81 | FXTN 25-04 | PIBD2531J042 | 17Y | 9.3750 | 6,197 | 16.97 | 10/05/2031 | | | | | | | 4.5100 | I | 4.5100 |
| 82 | FXTN 20-18 | PIBD2032B183 | 18Y | 5.8750 | 6,317 | 17.30 | 02/02/2032 | 2.077000 | 4.8750 | 11:32:46AM | 4.9095 | | | 4.5320 | I | 4.5320 |
| 83 | RTB 20-01 | PIID2032C014 | 18Y | 5.8750 | 6,345 | 17.37 | 03/01/2032 | 305.475000 | 4.8250 | 03:07:10PM | 4.7967 | 5.2496 | | 4.5372 | | 4.7967 |
| 84 | FXTN 20-19 | PIBD2032I195 | 18Y | 5.7500 | 6,555 | 17.95 | 09/27/2032 | 7.000000 | 5.0000 | 11:35:32AM | 4.9568 | | | 4.5758 | I | 4.5758 |
| 85 | FXTN 25-05 | PIBD2532K057 | 19Y | 8.5000 | 6,618 | 18.12 | 11/29/2032 | | | | | | | 4.5873 | I | 4.5873 |
| 86 | FXTN 20-20 * | PIBD2033C206 | 20Y | 3.6250 | 6,730 | 18.43 | 03/21/2033 | 3,383.040000 | 4.6100 | 04:07:17PM | 4.6079 | 4.8935 | | 4.6079 | | 4.6079 |
| 87 | FXTN 25-06 | PIBD2534K062 | 25Y | 9.2500 | 7,324 | 20.05 | 11/05/2034 | | | | | | | 4.6825 | I | 4.6825 |
| 88 | FXTN 25-07 | PIBD2535I071 | 25Y | 8.0000 | 7,653 | 20.95 | 09/30/2035 | | | | | | | 4.7237 | I | 4.7237 |
| 89 | FXTN 25-08 | PIBD2535L086 | 25Y | 8.1250 | 7,730 | 21.16 | 12/16/2035 | | | | | | 5.2500 | 4.7334 | B | 5.2500 |
| 90 | FXTN 25-09 | PIBD2536I097 | 25Y | 7.6250 | 8,018 | 21.95 | 09/29/2036 | 1.000000 | 4.9000 | 02:18:37PM | 4.9000 | | | 4.7696 | I | 4.7696 |
| 91 | FXTN 25-10 | PIBD2537H103 | 25Y | 5.7500 | 8,339 | 22.83 | 08/16/2037 | 1.500000 | 4.8750 | 11:33:07AM | 4.8750 | | | 4.8098 | I | 4.8098 |
| 92 | RTB 25-01 * | PIID2537J015 | 25Y | 6.1250 | 8,408 | 23.02 | 10/24/2037 | 1,803.725000 | 4.8300 | 03:59:03PM | 4.8184 | 5.0623 | | 4.8185 | | 4.8184 |