

BSP Circular 813 Reference Rates - PM
October 1, 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	2	0.01	10/04/2014						3.9202	I	3.9202
2	TBILL 10.08.14	PIBL1213J102	<1M		6	0.02	10/08/2014	820.000000	1.1750	10:44:37AM	1.1900		3.6010		1.1900
3	SPTB 10-03	SPTB1014J037	<1M	12.2500	12	0.03	10/14/2014						3.1222	I	3.1222
4	TBILL 11.05.14*	PIBL1213K119	1M		34	0.09	11/05/2014	533.000000	1.1500	11:35:51AM	1.3667	1.9488	1.3667		1.3667
5	TBILL 12.03.14	PIBL0614F026	2M		62	0.17	12/03/2014						1.4259	I	1.4259
6	TBILL 01.07.15*	PIBL1214A010	3M		97	0.27	01/07/2015	8.842000	1.4000	02:04:35PM	1.4000	1.7300	1.5000	B	1.7300
7	FXTN 10-36	PIBD1015B367	5M	12.3750	145	0.40	02/24/2015						1.6319	I	1.6319
8	TBILL 03.04.15	PIBL1214C036	5M		153	0.42	03/04/2015						1.6538	I	1.6538
9	TBILL 04.08.15*	PIBL1214D044	6M		188	0.52	04/08/2015					1.9663	1.7500	B	1.9663
10	FXTN 05-68	PIBD0515E685	8M	6.3750	223	0.61	05/13/2015						1.8095	I	1.8095
11	FXTN 07-47	PIBD0715E477	8M	8.3750	232	0.64	05/22/2015						1.8248	I	1.8248
12	TBILL 06.03.15	PIBL1214F060	8M		244	0.67	06/03/2015						1.8452	I	1.8452
13	TBILL 07.08.15	PIBL1214G078	9M		279	0.77	07/08/2015						1.9048	I	1.9048
14	FXTN 04-20	PIBD0415G203	10M	4.8750	292	0.80	07/21/2015						1.9269	I	1.9269
15	TBILL 08.05.15	PIBL1214H086	10M		307	0.84	08/05/2015						1.9524	I	1.9524
16	RTB 05-09	PIID0515H097	11M	5.8750	321	0.88	08/19/2015						1.9762	I	1.9762
17	FXTN 10-37	PIBD1015H370	11M	11.8750	327	0.90	08/25/2015						1.9864	I	1.9864
18	TBILL 09.02.15*	PIBL1214I094	1Y		335	0.92	09/02/2015	9.024000	1.7500	11:12:16AM	1.7114	2.2063	2.0000	B	2.2063
19	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	419	1.15	11/25/2015						2.0269	I	2.0269
20	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	439	1.20	12/15/2015						2.0333	I	2.0333
21	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	467	1.28	01/12/2016						2.0423	I	2.0423
22	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	482	1.32	01/27/2016	34.100000	2.2000	02:45:29PM	2.1560	2.4125	2.0471	B	2.4125
23	RTB 05-10	PIID0516C107	1.5Y	6.0000	518	1.42	03/03/2016						2.0587	I	2.0587
24	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	545	1.49	03/30/2016						2.0673	I	2.0673
25	FXTN 03-20	PIBD0316D206	2Y	1.6250	571	1.56	04/25/2016	5,155.000000	2.0750	03:49:13PM	2.1016	2.6250	2.0757		2.1016
26	FXTN 10-41	PIBD1016D416	2Y	7.0000	573	1.57	04/27/2016	2.000000	2.3750	11:39:37AM	2.3750		2.0763	I	2.0763
27	FXTN 10-42	PIBD1016I420	2Y	9.1250	703	1.92	09/04/2016	412.125942	2.4000	11:55:35AM	2.4029	2.5000	2.1180		2.4029
28	RTB 07-01 *	PIID0716I018	2Y	7.0000	723	1.98	09/24/2016	3.450000	2.8750	02:13:05PM	2.7592	3.0300	2.1244	B	3.0300
29	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	776	2.12	11/16/2016						2.2160	I	2.2160
30	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	911	2.49	03/31/2017						2.4494	I	2.4494
31	FXTN 20-01	PIBD2017D011	3Y	14.3750	935	2.56	04/24/2017						2.4908	I	2.4908
32	FXTN 03-21	PIBD0317E212	3Y	2.8750	963	2.64	05/22/2017					2.7000	2.5392	B	2.7000
33	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,007	2.76	07/05/2017						2.6153	I	2.6153
34	RTB 07-02	PIID0717H026	3Y	6.6250	1,052	2.88	08/19/2017						2.6931	I	2.6931
35	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,056	2.89	08/23/2017					3.5175	2.7000	B	3.5175
36	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,122	3.07	10/28/2017						2.7441	I	2.7441
37	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,133	3.10	11/08/2017	5.220000	2.8000	09:11:11AM	2.8000		2.7514	I	2.7514
38	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,217	3.33	01/31/2018	5.000000	2.9600	02:38:36PM	2.9600		2.8075	I	2.8075
39	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,329	3.64	05/23/2018	818.000000	2.9500	11:44:56AM	2.9403	3.1000	2.8822		2.9403
40	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,416	3.88	08/18/2018					3.6163	2.9403	B	3.6163
41	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,510	4.13	11/20/2018						3.2045	I	3.2045
42	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,601	4.38	02/19/2019						3.4603	I	3.4603
43	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,667	4.56	04/26/2019						3.6458	I	3.6458
44	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,751	4.79	07/19/2019	0.500000	3.8500	09:03:42AM	3.8500		3.8819	I	3.8819
45	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,793	4.91	08/30/2019					4.2800	4.0000	B	4.2800
46	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,877	5.14	11/22/2019	50.000000	3.4700	03:01:51PM	3.4700	3.5000	3.9827		3.4700
47	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,965	5.38	02/18/2020						3.9646	I	3.9646
48	RTB 10-01	PIID1020H015	6Y	7.2500	2,148	5.88	08/19/2020						3.9269	I	3.9269
49	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,176	5.96	09/16/2020						3.9211	I	3.9211
50	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,267	6.21	12/16/2020						3.9024	I	3.9024

51	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,344	6.42	03/03/2021							3.8865	I	3.8865
52	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,361	6.46	03/20/2021						3.9500	3.8830	B	3.9500
53	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,400	6.57	04/28/2021						4.1875	3.8750	B	4.1875
54	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,575	7.05	10/20/2021							3.9203	I	3.9203
55	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,610	7.15	11/24/2021							3.9293	I	3.9293
56	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,666	7.30	01/19/2022	53.030589	3.8950	02:55:17PM	3.8967			3.9438		3.8967
57	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,720	7.45	03/14/2022							3.9578	I	3.9578
58	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,861	7.83	08/02/2022							3.9943	I	3.9943
59	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,903	7.95	09/13/2022							4.0052	I	4.0052
60	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,937	8.04	10/17/2022							4.0140	I	4.0140
61	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,987	8.18	12/06/2022							4.0269	I	4.0269
62	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,063	8.39	02/20/2023							4.0466	I	4.0466
63	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,161	8.65	05/29/2023							4.0719	I	4.0719
64	RTB 10-04	PIID1023H046	9Y	3.2500	3,239	8.87	08/15/2023	11.633000	4.0657	03:25:41PM	4.0978	4.1396	4.0921	B	4.1396	
65	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,308	9.06	10/23/2023							4.1100	I	4.1100
66	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,532	9.67	06/03/2024							4.1679	I	4.1679
67	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,595	9.84	08/05/2024							4.1842	I	4.1842
68	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,610	9.88	08/20/2024	2,876.787000	4.1900	03:58:24PM	4.1881	4.4212	4.1881			4.1881
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,693	10.11	11/11/2024							4.2109	I	4.2109
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,847	10.53	04/14/2025							4.2532	I	4.2532
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,036	11.05	10/20/2025							4.3052	I	4.3052
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,076	11.16	11/29/2025							4.3162	I	4.3162
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,127	11.30	01/19/2026							4.3302	I	4.3302
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,401	12.05	10/20/2026	0.500000	4.7250	11:52:48AM	4.7250		4.4055	I	4.4055	
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,449	12.18	12/07/2026							4.4187	I	4.4187
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,533	12.41	03/01/2027							4.4418	I	4.4418
77	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,722	12.93	09/06/2027							4.4937	I	4.4937
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,177	14.17	12/04/2028							4.6188	I	4.6188
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,716	15.65	05/27/2030							4.7669	I	4.7669
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,778	15.82	07/28/2030							4.7839	I	4.7839
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,960	16.32	01/26/2031							4.8340	I	4.8340
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,134	16.79	07/19/2031	187.000000	4.6000	11:30:23AM	4.6005	5.1250	4.8818			4.6005
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,212	17.01	10/05/2031							4.9032	I	4.9032
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,332	17.34	02/02/2032							4.9362	I	4.9362
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,360	17.41	03/01/2032	24.869000	5.4780	03:38:32PM	5.0565	5.3750	4.9439	B	5.3750	
86	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,570	17.99	09/27/2032							5.0016	I	5.0016
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,633	18.16	11/29/2032							5.0189	I	5.0189
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,745	18.47	03/21/2033	2,907.432000	5.0450	04:02:39PM	5.0497	5.3612	5.0497			5.0497
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,339	20.09	11/05/2034							5.0321	I	5.0321
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,668	20.99	09/30/2035							5.0224	I	5.0224
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,745	21.20	12/16/2035					5.5000	5.0201	B	5.5000	
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,033	21.99	09/29/2036							5.0116	I	5.0116
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,354	22.87	08/16/2037							5.0021	I	5.0021
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,423	23.06	10/24/2037	582.882000	5.0000	04:03:04PM	5.0001	5.3720	5.0001			5.0001