

BSP Circular 813 Reference Rates - PM
October 8, 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	5	0.01	10/14/2014	112.714000	1.4000	11:59:25AM	1.4217		3.5677		1.4217
2	TBILL 11.05.14*	PIBL1213K119	1M		27	0.07	11/05/2014	270.000000	1.1900	10:04:35AM	1.1900	1.7075	1.1900		1.1900
3	TBILL 12.03.14	PIBL0614F026	2M		55	0.15	12/03/2014						1.1611	I	1.1611
4	TBILL 01.07.15*	PIBL1214A010	3M		90	0.25	01/07/2015	71.480000	1.1250	11:15:27AM	1.1250	1.5588	1.1250		1.1250
5	FXTN 10-36	PIBD1015B367	5M	12.3750	138	0.38	02/24/2015						1.3546	I	1.3546
6	TBILL 03.04.15	PIBL1214C036	5M		146	0.40	03/04/2015	1,477.242000	1.2500	11:12:21AM	1.4547		1.3929		1.4547
7	TBILL 04.08.15*	PIBL1214D044	6M		181	0.50	04/08/2015	272.423244	1.6015	03:19:21PM	1.5603	1.9075	1.5603		1.5603
8	FXTN 05-68	PIBD0515E685	7M	6.3750	216	0.59	05/13/2015						1.6179	I	1.6179
9	FXTN 07-47	PIBD0715E477	8M	8.3750	225	0.62	05/22/2015						1.6327	I	1.6327
10	TBILL 06.03.15	PIBL1214F060	8M		237	0.65	06/03/2015						1.6524	I	1.6524
11	TBILL 07.08.15	PIBL1214G078	9M		272	0.75	07/08/2015						1.7100	I	1.7100
12	FXTN 04-20	PIBD0415G203	10M	4.8750	285	0.78	07/21/2015						1.7314	I	1.7314
13	TBILL 08.05.15	PIBL1214H086	10M		300	0.82	08/05/2015	1.000000	1.7251	03:59:57PM	1.7251		1.7561	I	1.7561
14	RTB 05-09	PIID0515H097	11M	5.8750	314	0.86	08/19/2015	2.250000	2.3500	09:37:47AM	2.3500		1.7791	I	1.7791
15	FXTN 10-37	PIBD1015H370	11M	11.8750	320	0.88	08/25/2015						1.7890	I	1.7890
16	TBILL 09.02.15	PIBL1214I094	11M		328	0.90	09/02/2015	0.102000	1.7250	02:27:40PM	1.7250		1.8021	I	1.8021
17	TBILL 10.07.15*	PIBL1214J100	1Y		363	1.00	10/07/2015	5,253.394285	1.7301	03:44:17PM	1.8597	2.1063	1.8597		1.8597
18	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	412	1.13	11/25/2015						1.8852	I	1.8852
19	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	432	1.18	12/15/2015						1.8956	I	1.8956
20	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	460	1.26	01/12/2016						1.9102	I	1.9102
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	475	1.30	01/27/2016					2.5000	1.9180	B	2.5000
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	511	1.40	03/03/2016						1.9367	I	1.9367
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	538	1.47	03/30/2016						1.9508	I	1.9508
24	FXTN 03-20	PIBD0316D206	2Y	1.6250	564	1.54	04/25/2016	4,011.000000	2.0050	10:55:41AM	2.0047	2.6250	1.9643		2.0047
25	FXTN 10-41	PIBD1016D416	2Y	7.0000	566	1.55	04/27/2016						1.9653	I	1.9653
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	696	1.91	09/04/2016	501.000000	2.3600	03:54:21PM	2.3530	2.5000	2.0330		2.3530
27	RTB 07-01 *	PIID0716I018	2Y	7.0000	716	1.96	09/24/2016					2.8800	2.0434	B	2.8800
28	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	769	2.11	11/16/2016						2.1255	I	2.1255
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	904	2.48	03/31/2017						2.3345	I	2.3345
30	FXTN 20-01	PIBD2017D011	3Y	14.3750	928	2.54	04/24/2017						2.3717	I	2.3717
31	FXTN 03-21	PIBD0317E212	3Y	2.8750	956	2.62	05/22/2017	258.750000	2.5150	10:12:45AM	2.5150	2.7500	2.4151		2.5150
32	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,000	2.74	07/05/2017	65.700000	2.6500	03:31:07PM	2.7327		2.4832		2.7327
33	RTB 07-02	PIID0717H026	3Y	6.6250	1,045	2.86	08/19/2017						2.5529	I	2.5529
34	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,049	2.87	08/23/2017					3.1288	2.5591	B	3.1288
35	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,115	3.05	10/28/2017						2.6479	I	2.6479
36	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,126	3.08	11/08/2017						2.6627	I	2.6627
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,210	3.31	01/31/2018	209.000000	2.9100	04:04:01PM	2.9482		2.7758		2.9482
38	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,322	3.62	05/23/2018	140.950000	2.9300	03:59:54PM	2.9454	3.1250	2.9265		2.9454
39	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,409	3.86	08/18/2018	162.050000	3.3500	02:16:37PM	3.1291	3.4842	3.0436		3.1291
40	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,503	4.11	11/20/2018						3.2821	I	3.2821
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,594	4.36	02/19/2019						3.5129	I	3.5129
42	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,660	4.54	04/26/2019						3.6804	I	3.6804
43	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,744	4.77	07/19/2019	42.000000	3.4700	11:08:31AM	3.4700		3.8935	I	3.8935
44	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,786	4.89	08/30/2019					4.2850	4.0000	B	4.2850
45	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,870	5.12	11/22/2019	555.000000	3.4750	04:00:46PM	3.4688		3.9792		3.4688
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,958	5.36	02/18/2020						3.9575	I	3.9575
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,141	5.86	08/19/2020						3.9123	I	3.9123
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,169	5.94	09/16/2020						3.9054	I	3.9054
49	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,260	6.19	12/16/2020	0.100000	3.9000	02:46:06PM	3.9000		3.8829	I	3.8829
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,337	6.40	03/03/2021	200.000000	3.8750	10:39:40AM	3.8662		3.8638		3.8662

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,354	6.44	03/20/2021	80.895000	3.7325	04:07:48PM	3.7259		3.8596		3.7259
52	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,393	6.55	04/28/2021					4.1475	3.8500	B	4.1475
53	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,568	7.03	10/20/2021						3.8907	I	3.8907
54	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,603	7.13	11/24/2021						3.8989	I	3.8989
55	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,659	7.28	01/19/2022	50.000000	3.8900	10:41:39AM	3.8900		3.9119		3.8900
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,713	7.43	03/14/2022						3.9245	I	3.9245
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,854	7.81	08/02/2022						3.9573	I	3.9573
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,896	7.93	09/13/2022						3.9671	I	3.9671
59	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,930	8.02	10/17/2022						3.9750	I	3.9750
60	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,980	8.16	12/06/2022						3.9867	I	3.9867
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,056	8.37	02/20/2023	23.460000	3.7500	09:10:32AM	3.7500		4.0044	I	4.0044
62	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,154	8.64	05/29/2023						4.0272	I	4.0272
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,232	8.85	08/15/2023	24.567000	4.1500	03:15:21PM	4.1387	4.1589	4.0453	B	4.1589
64	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,301	9.04	10/23/2023						4.0614	I	4.0614
65	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,525	9.65	06/03/2024						4.1135	I	4.1135
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,588	9.82	08/05/2024						4.1282	I	4.1282
67	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,603	9.86	08/20/2024	13,456.764424	4.1350	04:04:05PM	4.1317	4.3613	4.1317		4.1317
68	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,686	10.09	11/11/2024						4.1515	I	4.1515
69	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,840	10.51	04/14/2025						4.1882	I	4.1882
70	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,029	11.03	10/20/2025						4.2333	I	4.2333
71	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,069	11.14	11/29/2025						4.2429	I	4.2429
72	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,120	11.28	01/19/2026						4.2550	I	4.2550
73	RTB 15-01	PIID1526J019	13Y	6.2500	4,394	12.03	10/20/2026						4.3204	I	4.3204
74	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,442	12.16	12/07/2026						4.3319	I	4.3319
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,526	12.39	03/01/2027						4.3519	I	4.3519
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,715	12.91	09/06/2027						4.3970	I	4.3970
77	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,170	14.15	12/04/2028						4.5055	I	4.5055
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,709	15.63	05/27/2030						4.6341	I	4.6341
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,771	15.80	07/28/2030						4.6489	I	4.6489
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,953	16.30	01/26/2031						4.6923	I	4.6923
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,127	16.77	07/19/2031	1,100.000000	4.5500	03:57:36PM	4.5279	5.0000	4.7338		4.5279
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,205	16.99	10/05/2031						4.7524	I	4.7524
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,325	17.32	02/02/2032						4.7811	I	4.7811
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,353	17.39	03/01/2032	312.977000	4.9250	02:42:21PM	4.8938	5.2500	4.7878		4.8938
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,563	17.97	09/27/2032						4.8379	I	4.8379
86	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,626	18.14	11/29/2032						4.8529	I	4.8529
87	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,738	18.45	03/21/2033	4,218.800000	4.8800	04:11:29PM	4.8796	5.1876	4.8796		4.8796
88	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,332	20.07	11/05/2034						4.9409	I	4.9409
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,661	20.97	09/30/2035						4.9749	I	4.9749
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,738	21.19	12/16/2035	133.532500	5.0500	02:40:25PM	5.0500	5.3750	4.9829		5.0500
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,026	21.97	09/29/2036	160.000000	5.1000	09:45:51AM	5.1000		5.0126		5.1000
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,347	22.85	08/16/2037	2.000000	5.3750	10:14:43AM	5.3750		5.0458	I	5.0458
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,416	23.04	10/24/2037	80.002000	4.9500	03:59:24PM	4.9554	5.2823	5.0529		4.9554