

BSP Circular 813 Reference Rates - PM
October 9, 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	4	0.01	10/14/2014						3.6552	I	3.6552
2	TBILL 11.05.14*	PIBL1213K119	1M		26	0.07	11/05/2014	1,432.900000	1.1500	02:05:33PM	1.1268	1.7013	1.1268		1.1268
3	TBILL 12.03.14	PIBL0614F026	2M		54	0.15	12/03/2014						1.1816	I	1.1816
4	TBILL 01.07.15*	PIBL1214A010	3M		89	0.24	01/07/2015	30.340000	1.1750	02:44:24PM	1.1550	1.4700	1.2500	B	1.4700
5	FXTN 10-36	PIBD1015B367	5M	12.3750	137	0.38	02/24/2015						1.4345	I	1.4345
6	TBILL 03.04.15	PIBL1214C036	5M		145	0.40	03/04/2015	1,910.000000	1.5000	02:40:37PM	1.4311		1.4653		1.4311
7	TBILL 04.08.15*	PIBL1214D044	6M		180	0.49	04/08/2015	1,349.855763	1.6050	03:13:32PM	1.5998	1.9088	1.5998		1.5998
8	FXTN 05-68	PIBD0515E685	7M	6.3750	215	0.59	05/13/2015						1.6284	I	1.6284
9	FXTN 07-47	PIBD0715E477	8M	8.3750	224	0.61	05/22/2015						1.6358	I	1.6358
10	TBILL 06.03.15	PIBL1214F060	8M		236	0.65	06/03/2015						1.6456	I	1.6456
11	TBILL 07.08.15	PIBL1214G078	9M		271	0.74	07/08/2015						1.6742	I	1.6742
12	FXTN 04-20	PIBD0415G203	10M	4.8750	284	0.78	07/21/2015						1.6848	I	1.6848
13	TBILL 08.05.15	PIBL1214H086	10M		299	0.82	08/05/2015						1.6971	I	1.6971
14	RTB 05-09	PIID0515H097	11M	5.8750	313	0.86	08/19/2015	1.560000	2.1000	03:05:44PM	2.1000		1.7085	I	1.7085
15	FXTN 10-37	PIBD1015H370	11M	11.8750	319	0.87	08/25/2015						1.7134	I	1.7134
16	TBILL 09.02.15	PIBL1214I094	11M		327	0.90	09/02/2015						1.7200	I	1.7200
17	TBILL 10.07.15*	PIBL1214J100	1Y		362	0.99	10/07/2015	904.042400	1.7260	03:57:58PM	1.7486	2.1100	1.7486		1.7486
18	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	411	1.13	11/25/2015						1.7875	I	1.7875
19	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	431	1.18	12/15/2015						1.8033	I	1.8033
20	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	459	1.26	01/12/2016						1.8255	I	1.8255
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	474	1.30	01/27/2016	7.000000	2.1000	11:38:04AM	2.1856	2.5000	1.8374	B	2.5000
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	510	1.40	03/03/2016						1.8660	I	1.8660
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	537	1.47	03/30/2016						1.8874	I	1.8874
24	FXTN 03-20	PIBD0316D206	2Y	1.6250	563	1.54	04/25/2016	6,005.000000	1.9850	03:34:52PM	1.9945	2.6250	1.9080		1.9945
25	FXTN 10-41	PIBD1016D416	2Y	7.0000	565	1.55	04/27/2016						1.9096	I	1.9096
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	695	1.90	09/04/2016	652.000000	2.3400	03:33:36PM	2.3428	2.3750	2.0127		2.3428
27	RTB 07-01 *	PIID0716I018	2Y	7.0000	715	1.96	09/24/2016					2.9000	2.0286	B	2.9000
28	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	768	2.10	11/16/2016						2.1048	I	2.1048
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	903	2.47	03/31/2017	7.740000	2.5600	02:31:17PM	2.5600		2.2990	I	2.2990
30	FXTN 20-01	PIBD2017D011	3Y	14.3750	927	2.54	04/24/2017						2.3335	I	2.3335
31	FXTN 03-21	PIBD0317E212	3Y	2.8750	955	2.61	05/22/2017	50.000000	2.5075	03:53:24PM	2.5075	2.6000	2.3738		2.5075
32	FXTN 05-70	PIBD0517G705	3Y	4.6250	999	2.74	07/05/2017						2.4370	I	2.4370
33	RTB 07-02	PIID0717H026	3Y	6.6250	1,044	2.86	08/19/2017						2.5017	I	2.5017
34	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,048	2.87	08/23/2017					3.5163	2.5075	B	3.5163
35	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,114	3.05	10/28/2017						2.5988	I	2.5988
36	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,125	3.08	11/08/2017						2.6140	I	2.6140
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,209	3.31	01/31/2018						2.7303	I	2.7303
38	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,321	3.62	05/23/2018	600.000000	2.9550	04:14:28PM	2.9550	3.0500	2.8852		2.9550
39	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,408	3.85	08/18/2018	250.000000	3.1250	04:13:27PM	3.1270	3.5288	3.0056		3.1270
40	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,502	4.11	11/20/2018						3.2535	I	3.2535
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,593	4.36	02/19/2019						3.4936	I	3.4936
42	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,659	4.54	04/26/2019						3.6677	I	3.6677
43	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,743	4.77	07/19/2019	23.986000	3.4000	02:12:40PM	3.4000		3.8892	I	3.8892
44	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,785	4.89	08/30/2019					4.2813	4.0000	B	4.2813
45	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,869	5.12	11/22/2019	50.000000	3.4450	03:54:21PM	3.4450		3.9792		3.4450
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,957	5.36	02/18/2020						3.9575	I	3.9575
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,140	5.86	08/19/2020						3.9123	I	3.9123
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,168	5.94	09/16/2020						3.9054	I	3.9054
49	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,259	6.18	12/16/2020						3.8829	I	3.8829
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,336	6.40	03/03/2021						3.8638	I	3.8638

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,353	6.44	03/20/2021	200.000000	3.7100	04:14:36PM	3.7175		3.8596		3.7175
52	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,392	6.55	04/28/2021					4.1563	3.8500	B	4.1563
53	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,567	7.03	10/20/2021						3.8902	I	3.8902
54	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,602	7.12	11/24/2021						3.8983	I	3.8983
55	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,658	7.28	01/19/2022						3.9112	I	3.9112
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,712	7.43	03/14/2022						3.9236	I	3.9236
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,853	7.81	08/02/2022						3.9560	I	3.9560
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,895	7.93	09/13/2022						3.9657	I	3.9657
59	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,929	8.02	10/17/2022						3.9735	I	3.9735
60	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,979	8.16	12/06/2022	100.000000	4.0250	03:48:50PM	4.0250		3.9850		4.0250
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,055	8.36	02/20/2023						4.0025	I	4.0025
62	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,153	8.63	05/29/2023						4.0250	I	4.0250
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,231	8.85	08/15/2023	587.090000	4.0600	03:48:05PM	4.0663	4.1244	4.0430		4.0663
64	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,300	9.03	10/23/2023						4.0588	I	4.0588
65	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,524	9.65	06/03/2024						4.1104	I	4.1104
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,587	9.82	08/05/2024						4.1249	I	4.1249
67	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,602	9.86	08/20/2024	10,075.121120	4.1265	04:14:24PM	4.1283	4.3537	4.1283		4.1283
68	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,685	10.09	11/11/2024						4.1468	I	4.1468
69	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,839	10.51	04/14/2025						4.1811	I	4.1811
70	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,028	11.03	10/20/2025						4.2233	I	4.2233
71	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,068	11.14	11/29/2025						4.2322	I	4.2322
72	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,119	11.28	01/19/2026						4.2436	I	4.2436
73	RTB 15-01	PIID1526J019	13Y	6.2500	4,393	12.03	10/20/2026	50.000000	4.4000	11:05:02AM	4.4000		4.3046		4.4000
74	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,441	12.16	12/07/2026						4.3153	I	4.3153
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,525	12.39	03/01/2027						4.3341	I	4.3341
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,714	12.91	09/06/2027						4.3762	I	4.3762
77	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,169	14.15	12/04/2028						4.4776	I	4.4776
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,708	15.63	05/27/2030						4.5978	I	4.5978
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,770	15.80	07/28/2030						4.6116	I	4.6116
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,952	16.30	01/26/2031						4.6522	I	4.6522
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,126	16.77	07/19/2031	1,800.000000	4.5050	04:00:20PM	4.5187	5.1250	4.6910		4.5187
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,204	16.99	10/05/2031						4.7084	I	4.7084
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,324	17.31	02/02/2032	10.000000	5.3000	02:18:50PM	5.3000		4.7351	I	4.7351
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,352	17.39	03/01/2032	173.573000	4.9000	03:40:05PM	4.8653	5.3700	4.7414		4.8653
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,562	17.97	09/27/2032						4.7882	I	4.7882
86	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,625	18.14	11/29/2032						4.8022	I	4.8022
87	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,737	18.44	03/21/2033	12,711.061000	4.7500	04:13:30PM	4.8272	5.1645	4.8272		4.8272
88	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,331	20.07	11/05/2034						4.8574	I	4.8574
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,660	20.97	09/30/2035						4.8742	I	4.8742
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,737	21.18	12/16/2035	118.114000	4.9300	03:48:44PM	4.9719	5.3750	4.8781		4.9719
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,025	21.97	09/29/2036						4.8928	I	4.8928
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,346	22.85	08/16/2037						4.9091	I	4.9091
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,415	23.04	10/24/2037	1,303.131000	4.8750	04:03:34PM	4.9072	5.2410	4.9126		4.9072