

BSP Circular 813 Reference Rates - PM
October 13, 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		22	0.06	11/5/2014	287.255498	1.1500	15:54:50	1.150		2.7786		1.15
2	TBILL 12.03.14*	PIBL0614F026	1M		50	0.14	12/3/2014	110.000000	1.1500	16:06:25	1.150	1.7025	1.1500		1.15
3	TBILL 01.07.15*	PIBL1214A010	3M		85	0.23	1/7/2015	600.000000	1.1500	14:25:53	1.150	1.4588	1.1500		1.15
4	FXTN 10-36	PIBD1015B367	5M	12.3750	133	0.36	2/24/2015						1.3348	I	1.3348
5	TBILL 03.04.15	PIBL1214C036	5M		141	0.39	3/4/2015						1.3656	I	1.3656
6	TBILL 04.08.15*	PIBL1214D044	6M		176	0.48	4/8/2015	404.862000	1.4750	14:11:44	1.500	1.8363	1.5004		1.5004
7	FXTN 05-68	PIBD0515E685	7M	6.3750	211	0.58	5/13/2015						1.5378	I	1.5378
8	FXTN 07-47	PIBD0715E477	7M	8.3750	220	0.6	5/22/2015	157.900000	1.8000	11:56:16	1.800		1.5474		1.8
9	TBILL 06.03.15	PIBL1214F060	8M		232	0.64	6/3/2015						1.5603	I	1.5603
10	TBILL 07.08.15	PIBL1214G078	9M		267	0.73	7/8/2015						1.5977	I	1.5977
11	FXTN 04-20	PIBD0415G203	9M	4.8750	280	0.77	7/21/2015						1.6116	I	1.6116
12	TBILL 08.05.15	PIBL1214H086	10M		295	0.81	8/5/2015						1.6276	I	1.6276
13	RTB 05-09	PIID0515H097	10M	5.8750	309	0.85	8/19/2015	60.500000	1.8000	11:56:21	1.800		1.6426		1.8
14	FXTN 10-37	PIBD1015H370	11M	11.8750	315	0.86	8/25/2015						1.6490	I	1.649
15	TBILL 09.02.15	PIBL1214I094	11M		323	0.89	9/2/2015						1.6576	I	1.6576
16	TBILL 10.07.15*	PIBL1214J100	1Y		358	0.98	10/7/2015	501.000000	1.6950	15:34:44	1.695	1.9688	1.6950		1.695
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	407	1.11	11/25/2015						1.7215	I	1.7215
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	427	1.17	12/15/2015						1.7323	I	1.7323
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	455	1.25	1/12/2016						1.7474	I	1.7474
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	470	1.29	1/27/2016	2.000000	2.1000	11:26:20	2.100	2.5000	1.7555	B	2.5
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	506	1.39	3/3/2016	42.482388	1.8500	11:03:11	1.947		1.7750	I	1.775
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	533	1.46	3/30/2016						1.7896	I	1.7896
23	FXTN 03-20	PIBD0316D206	2Y	1.6250	559	1.53	4/25/2016	6,363.000000	1.8750	15:28:24	1.863	2.2500	1.8036		1.8633
24	FXTN 10-41	PIBD1016D416	2Y	7.0000	561	1.54	4/27/2016						1.8047	I	1.8047
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	691	1.89	9/4/2016	600.000000	2.1250	12:01:26	2.125	2.5000	1.8750		2.125
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	711	1.95	9/24/2016						2.9050	B	2.905
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	764	2.09	11/16/2016						1.9802	I	1.9802
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	899	2.46	3/31/2017	70.000000	2.5950	15:09:12	2.595	2.7500	2.2205		2.595
29	FXTN 20-01	PIBD2017D011	3Y	14.3750	923	2.53	4/24/2017						2.2633	I	2.2633
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	951	2.6	5/22/2017	282.200000	2.4800	15:33:50	2.473	2.6000	2.3131		2.4734
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	995	2.72	7/5/2017						2.3915	I	2.3915
32	RTB 07-02	PIID0717H026	3Y	6.6250	1040	2.85	8/19/2017	1.670000	2.6000	12:05:42	2.600		2.4716	I	2.4716
33	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1044	2.86	8/23/2017	13.500000	2.5750	14:03:52	2.575	3.4100	2.4787	B	3.41
34	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1110	3.04	10/28/2017						2.5764	I	2.5764
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1121	3.07	11/8/2017						2.5926	I	2.5926
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1205	3.3	1/31/2018						2.7169	I	2.7169
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1317	3.61	5/23/2018	444.000000	2.9250	12:03:55	2.892	3.0000	2.8827		2.8916
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1404	3.84	8/18/2018	550.000000	3.1000	11:56:13	3.108	3.4688	3.0114		3.1082
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1498	4.1	11/20/2018						3.2205	I	3.2205
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1589	4.35	2/19/2019						3.4229	I	3.4229
41	FXTN 07-53	PIBD0719D531	5Y	5.0000	1655	4.53	4/26/2019						3.8500	B	3.85
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1739	4.76	7/19/2019						3.7566	I	3.7566
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1781	4.88	8/30/2019	0.100000	3.0000	9:11:13	3.000	4.2713	3.8500	B	4.2713
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1865	5.11	11/22/2019	40.500000	3.4125	11:28:05	3.414		3.8465	I	3.8465
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1953	5.35	2/18/2020						3.8429	I	3.8429
46	RTB 10-01	PIID1020H015	6Y	7.2500	2136	5.85	8/19/2020						3.8354	I	3.8354
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2164	5.92	9/16/2020						3.8342	I	3.8342
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2255	6.17	12/16/2020						3.8305	I	3.8305

49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2332	6.38	3/3/2021	4.000000	3.8500	14:38:25	3.850		3.8273	I	3.8273
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2349	6.43	3/20/2021	355.000000	3.6900	14:28:46	3.697	3.8750	3.8266		3.6972
51	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2388	6.54	4/28/2021	1.750000	3.9000	14:59:13	3.900	4.1488	3.8250	B	4.1488
52	RTB 10-03	PIID1021J039	7.5Y	5.7500	2563	7.02	10/20/2021						3.8538	I	3.8538
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2598	7.11	11/24/2021						3.8596	I	3.8596
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2654	7.27	1/19/2022	409.500000	3.8450	15:16:37	3.785		3.8688		3.7854
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2708	7.41	3/14/2022						3.8777	I	3.8777
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2849	7.8	8/2/2022						3.9010	I	3.901
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2891	7.92	9/13/2022						3.9079	I	3.9079
58	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2925	8.01	10/17/2022						3.9135	I	3.9135
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2975	8.15	12/6/2022	150.000000	4.0250	11:37:44	4.008		3.9217		4.0083
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3051	8.35	2/20/2023						3.9343	I	3.9343
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3149	8.62	5/29/2023						3.9504	I	3.9504
62	RTB 10-04	PIID1023H046	9Y	3.2500	3227	8.84	8/15/2023	82.833600	4.0499	15:51:37	4.024	4.0750	3.9633		4.0243
63	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3296	9.02	10/23/2023						3.9746	I	3.9746
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3520	9.64	6/3/2024						4.0115	I	4.0115
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3583	9.81	8/5/2024						4.0219	I	4.0219
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3598	9.85	8/20/2024	16,952.858070	4.0500	16:14:46	4.024	4.2336	4.0244		4.0244
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3681	10.08	11/11/2024						4.0406	I	4.0406
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3835	10.5	4/14/2025						4.0708	I	4.0708
69	FXTN 20-11	PIBD2025J116	12Y	12.1250	4024	11.02	10/20/2025						4.1077	I	4.1077
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4064	11.13	11/29/2025						4.1155	I	4.1155
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4115	11.27	1/19/2026						4.1255	I	4.1255
72	RTB 15-01	PIID1526J019	13Y	6.2500	4389	12.02	10/20/2026	2.000000	4.4000	14:58:37	4.400		4.1791	I	4.1791
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4437	12.15	12/7/2026						4.1885	I	4.1885
74	RTB 15-02	PIID1527C023	13Y	5.3750	4521	12.38	3/1/2027	0.500000	4.6500	12:03:06	4.650		4.2049	I	4.2049
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4710	12.9	9/6/2027						4.2419	I	4.2419
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5165	14.14	12/4/2028						4.3309	I	4.3309
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5704	15.62	5/27/2030						4.4363	I	4.4363
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5766	15.79	7/28/2030						4.4485	I	4.4485
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5948	16.28	1/26/2031						4.4841	I	4.4841
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6122	16.76	7/19/2031	4,926.652696	4.4400	16:12:12	4.437	5.0000	4.5181		4.4367
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6200	16.97	10/5/2031						4.5333	I	4.5333
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6320	17.3	2/2/2032						4.5568	I	4.5568
83	RTB 20-01	PIID2032C014	18Y	5.8750	6348	17.38	3/1/2032	328.150000	4.9749	15:29:56	4.695	5.2500	4.5623		4.6946
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6558	17.95	9/27/2032						4.6034	I	4.6034
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6621	18.13	11/29/2032						4.6157	I	4.6157
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6733	18.43	3/21/2033	2,889.472000	4.6650	16:14:17	4.632	4.8721	4.6376		4.6376
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7327	20.06	11/5/2034						4.7053	I	4.7053
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7656	20.96	9/30/2035						4.7428	I	4.7428
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7733	21.17	12/16/2035	372.300000	4.8725	16:01:42	4.871	5.3750	4.7515		4.8709
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8021	21.96	9/29/2036						4.7844	I	4.7844
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8342	22.84	8/16/2037						4.8209	I	4.8209
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8411	23.03	10/24/2037	2,322.016238	4.8500	16:14:03	4.822	5.0757	4.8288		4.822