

BSP Circular 813 Reference Rates - PM
October 15, 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		20	0.05	11/05/2014	1,379.000000	1.1500	11:41:23AM	1.1752		2.8507		1.1752
2	TBILL 12.03.14*	PIBL0614F026	1M		48	0.13	12/03/2014	3,050.000000	1.1500	11:42:19AM	1.1570	1.6888	1.1570		1.1570
3	TBILL 01.07.15*	PIBL1214A010	3M		83	0.23	01/07/2015	0.989000	1.1251	11:36:04AM	1.1766	1.4525	1.2500	B	1.4525
4	FXTN 10-36	PIBD1015B367	5M	12.3750	131	0.36	02/24/2015						1.3819	I	1.3819
5	TBILL 03.04.15	PIBL1214C036	5M		139	0.38	03/04/2015						1.4038	I	1.4038
6	TBILL 04.08.15*	PIBL1214D044	6M		174	0.48	04/08/2015	5.000000	1.4500	11:13:52AM	1.4500	1.7125	1.5000	B	1.7125
7	FXTN 05-68	PIBD0515E685	7M	6.3750	209	0.57	05/13/2015	0.700000	2.0000	03:42:36PM	2.0000		1.5385	I	1.5385
8	FXTN 07-47	PIBD0715E477	7M	8.3750	218	0.60	05/22/2015	296.100000	1.9000	11:16:43AM	1.9000		1.5484		1.9000
9	TBILL 06.03.15	PIBL1214F060	8M		230	0.63	06/03/2015						1.5615	I	1.5615
10	TBILL 07.08.15	PIBL1214G078	9M		265	0.73	07/08/2015						1.6000	I	1.6000
11	FXTN 04-20	PIBD0415G203	9M	4.8750	278	0.76	07/21/2015						1.6143	I	1.6143
12	TBILL 08.05.15	PIBL1214H086	10M		293	0.80	08/05/2015						1.6308	I	1.6308
13	RTB 05-09	PIID0515H097	10M	5.8750	307	0.84	08/19/2015	66.180000	2.1000	02:48:13PM	1.8174		1.6462		1.8174
14	FXTN 10-37	PIBD1015H370	11M	11.8750	313	0.86	08/25/2015						1.6527	I	1.6527
15	TBILL 09.02.15	PIBL1214I094	11M		321	0.88	09/02/2015						1.6615	I	1.6615
16	TBILL 10.07.15*	PIBL1214J100	1Y		356	0.98	10/07/2015	3.371844	1.6751	03:51:58PM	1.6751	1.9100	1.7000	B	1.9100
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	405	1.11	11/25/2015						1.7284	I	1.7284
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	425	1.16	12/15/2015						1.7400	I	1.7400
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	453	1.24	01/12/2016						1.7563	I	1.7563
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	468	1.28	01/27/2016					2.5000	1.7650	B	2.5000
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	504	1.38	03/03/2016	10.250000	2.2500	03:37:44PM	2.2524		1.7859	I	1.7859
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	531	1.45	03/30/2016						1.8015	I	1.8015
23	FXTN 03-20	PIBD0316D206	2Y	1.6250	557	1.52	04/25/2016	9,725.660000	1.8750	12:00:26PM	1.8926	1.9500	1.8166		1.8926
24	FXTN 10-41	PIBD1016D416	2Y	7.0000	559	1.53	04/27/2016						1.8178	I	1.8178
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	689	1.89	09/04/2016	374.500000	2.2200	12:01:08PM	2.2200	2.2750	1.8932		2.2200
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	709	1.94	09/24/2016	0.296000	2.6250	02:44:39PM	2.6250	2.8913	1.9048	B	2.8913
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	762	2.09	11/16/2016						2.0131	I	2.0131
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	897	2.46	03/31/2017						2.2888	I	2.2888
29	FXTN 20-01	PIBD2017D011	3Y	14.3750	921	2.52	04/24/2017						2.3378	I	2.3378
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	949	2.60	05/22/2017					2.5850	2.3950	B	2.5850
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	993	2.72	07/05/2017	15.000000	2.6000	03:37:24PM	2.6000		2.4849	I	2.4849
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,038	2.84	08/19/2017						2.5768	I	2.5768
33	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,042	2.85	08/23/2017					3.3775	2.5850	B	3.3775
34	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,108	3.03	10/28/2017	3.000000	2.9050	03:46:30PM	2.9050		2.6545	I	2.6545
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,119	3.06	11/08/2017						2.6660	I	2.6660
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,203	3.29	01/31/2018						2.7545	I	2.7545
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,315	3.60	05/23/2018	401.500000	2.9300	02:31:48PM	2.9300	2.9900	2.8723		2.9300
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,402	3.84	08/18/2018	100.000000	3.1000	11:16:31AM	3.1000	3.4675	2.9639		3.1000
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,496	4.10	11/20/2018						3.1848	I	3.1848
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,587	4.34	02/19/2019	1.010000	3.6000	10:43:48AM	3.6000		3.3987	I	3.3987
41	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,653	4.53	04/26/2019					3.8500	3.5538	B	3.8500
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,737	4.76	07/19/2019	20.290000	3.3500	11:19:40AM	3.3500		3.7513	I	3.7513
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,779	4.87	08/30/2019					4.2573	3.8500	B	4.2573
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,863	5.10	11/22/2019	210.000000	3.4500	10:24:05AM	3.4500	3.8750	3.8535		3.4500
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,951	5.34	02/18/2020						3.8571	I	3.8571
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,134	5.84	08/19/2020	1.500000	3.6250	02:37:05PM	3.6250		3.8646	I	3.8646
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,162	5.92	09/16/2020						3.8658	I	3.8658
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,253	6.17	12/16/2020	450.000000	3.8000	11:16:35AM	3.8000		3.8695		3.8000
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,330	6.38	03/03/2021	5.000000	3.8450	03:09:31PM	3.8450		3.8727	I	3.8727
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,347	6.43	03/20/2021	550.000000	3.7100	04:01:23PM	3.7027	3.9750	3.8734		3.7027

51	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,386	6.53	04/28/2021					4.1700	3.8750	B	4.1700
52	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,561	7.01	10/20/2021	1.455000	3.9400	11:32:57AM	3.9400		3.9018	I	3.9018
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,596	7.11	11/24/2021	102.000000	4.0000	12:02:08PM	3.9020		3.9072		3.9020
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,652	7.26	01/19/2022	53.750000	3.8750	03:10:58PM	3.8523		3.9158		3.8523
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,706	7.41	03/14/2022						3.9240	I	3.9240
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,847	7.79	08/02/2022						3.9456	I	3.9456
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,889	7.91	09/13/2022						3.9521	I	3.9521
58	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,923	8.00	10/17/2022						3.9573	I	3.9573
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,973	8.14	12/06/2022	5.000000	4.0000	02:23:27PM	4.0000		3.9649	I	3.9649
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,049	8.35	02/20/2023						3.9766	I	3.9766
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,147	8.62	05/29/2023						3.9916	I	3.9916
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,225	8.83	08/15/2023	29.953201	4.0650	03:17:33PM	4.0499	4.0875	4.0036	B	4.0875
63	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,294	9.02	10/23/2023						4.0141	I	4.0141
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,518	9.63	06/03/2024						4.0484	I	4.0484
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,581	9.80	08/05/2024						4.0581	I	4.0581
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,596	9.85	08/20/2024	10,158.872000	4.0725	04:12:19PM	4.0604	4.2828	4.0604		4.0604
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,679	10.07	11/11/2024						4.0761	I	4.0761
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,833	10.49	04/14/2025						4.1052	I	4.1052
69	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,022	11.01	10/20/2025						4.1409	I	4.1409
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,062	11.12	11/29/2025						4.1484	I	4.1484
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,113	11.26	01/19/2026						4.1580	I	4.1580
72	RTB 15-01	PIID1526J019	13Y	6.2500	4,387	12.01	10/20/2026	1.000000	4.4000	11:56:47AM	4.4000		4.2098	I	4.2098
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,435	12.14	12/07/2026						4.2189	I	4.2189
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,519	12.37	03/01/2027	40.200000	4.6000	02:46:33PM	4.4283		4.2347	I	4.2347
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,708	12.89	09/06/2027						4.2704	I	4.2704
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,163	14.14	12/04/2028						4.3564	I	4.3564
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,702	15.61	05/27/2030						4.4582	I	4.4582
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,764	15.78	07/28/2030						4.4699	I	4.4699
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,946	16.28	01/26/2031						4.5042	I	4.5042
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,120	16.76	07/19/2031	873.500000	4.4825	11:01:36AM	4.4752	5.0000	4.5371		4.4752
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,198	16.97	10/05/2031						4.5518	I	4.5518
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,318	17.30	02/02/2032						4.5745	I	4.5745
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,346	17.37	03/01/2032	54.800000	4.8225	03:46:18PM	4.8165	5.2297	4.5798		4.8165
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,556	17.95	09/27/2032						4.6194	I	4.6194
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,619	18.12	11/29/2032						4.6313	I	4.6313
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,731	18.43	03/21/2033	3,522.000000	4.6600	04:04:43PM	4.6525	4.9220	4.6525		4.6525
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,325	20.05	11/05/2034						4.7406	I	4.7406
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,654	20.96	09/30/2035						4.7894	I	4.7894
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,731	21.17	12/16/2035	700.000000	4.9400	04:01:18PM	4.9506	5.2500	4.8008		4.9506
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,019	21.95	09/29/2036	132.000000	4.9150	03:56:46PM	4.9150		4.8436		4.9150
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,340	22.83	08/16/2037	3.000000	5.0250	11:22:40AM	5.0250		4.8912	I	4.8912
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,409	23.02	10/24/2037	763.158000	4.8997	03:19:28PM	4.8534	5.0774	4.9014		4.8534