

BSP Circular 813 Reference Rates - PM
October 17, 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		16	0.04	11/05/2014	2,250.990000	1.2100	02:55:13PM	1.2173		3.0300		1.2173
2	TBILL 12.03.14*	PIBL0614F026	1M		44	0.12	12/03/2014	2,390.000000	1.1500	03:00:57PM	1.2192	1.6888	1.2192		1.2192
3	TBILL 01.07.15*	PIBL1214A010	3M		79	0.22	01/07/2015	1.080000	1.1250	02:04:36PM	1.1250	1.4563	1.2500	B	1.4563
4	FXTN 10-36	PIBD1015B367	4M	12.3750	127	0.35	02/24/2015						1.3819	I	1.3819
5	TBILL 03.04.15	PIBL1214C036	5M		135	0.37	03/04/2015						1.4038	I	1.4038
6	TBILL 04.08.15*	PIBL1214D044	6M		170	0.47	04/08/2015	11.032537	1.4500	03:35:16PM	1.4504	1.7163	1.5000	B	1.7163
7	FXTN 05-68	PIBD0515E685	7M	6.3750	205	0.56	05/13/2015						1.5385	I	1.5385
8	FXTN 07-47	PIBD0715E477	7M	8.3750	214	0.59	05/22/2015						1.5484	I	1.5484
9	TBILL 06.03.15	PIBL1214F060	8M		226	0.62	06/03/2015						1.5615	I	1.5615
10	TBILL 07.08.15	PIBL1214G078	9M		261	0.72	07/08/2015						1.6000	I	1.6000
11	FXTN 04-20	PIBD0415G203	9M	4.8750	274	0.75	07/21/2015						1.6143	I	1.6143
12	TBILL 08.05.15	PIBL1214H086	10M		289	0.79	08/05/2015						1.6308	I	1.6308
13	RTB 05-09	PIID0515H097	10M	5.8750	303	0.83	08/19/2015						1.6462	I	1.6462
14	FXTN 10-37	PIBD1015H370	10M	11.8750	309	0.85	08/25/2015						1.6527	I	1.6527
15	TBILL 09.02.15	PIBL1214I094	11M		317	0.87	09/02/2015	1,200.000000	1.6550	10:25:07AM	1.6650		1.6615		1.6650
16	TBILL 10.07.15*	PIBL1214J100	1Y		352	0.97	10/07/2015	15.117000	1.6751	02:07:02PM	1.6751	1.9163	1.7000	B	1.9163
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	401	1.10	11/25/2015						1.7189	I	1.7189
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	421	1.15	12/15/2015						1.7266	I	1.7266
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	449	1.23	01/12/2016						1.7375	I	1.7375
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	464	1.27	01/27/2016					2.2000	1.7432	B	2.2000
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	500	1.37	03/03/2016	20.400000	2.2000	02:44:57PM	2.0010		1.7571	I	1.7571
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	527	1.44	03/30/2016						1.7676	I	1.7676
23	FXTN 03-20	PIBD0316D206	2Y	1.6250	553	1.51	04/25/2016	2,036.934000	1.8450	04:03:46PM	1.8363	1.9375	1.7776		1.8363
24	FXTN 10-41	PIBD1016D416	2Y	7.0000	555	1.52	04/27/2016						1.7784	I	1.7784
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	685	1.88	09/04/2016					2.3000	1.8286	B	2.3000
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	705	1.93	09/24/2016					2.8988	1.8363	B	2.8988
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	758	2.08	11/16/2016						1.9380	I	1.9380
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	893	2.44	03/31/2017	19.300000	2.7500	11:02:12AM	2.7500		2.1969	I	2.1969
29	FXTN 20-01	PIBD2017D011	3Y	14.3750	917	2.51	04/24/2017						2.2429	I	2.2429
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	945	2.59	05/22/2017	80.000000	2.4750	09:38:18AM	2.4750	2.6250	2.2966		2.4750
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	989	2.71	07/05/2017						2.3810	I	2.3810
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,034	2.83	08/19/2017						2.4673	I	2.4673
33	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,038	2.84	08/23/2017					3.4000	2.4750	B	3.4000
34	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,104	3.02	10/28/2017						2.5593	I	2.5593
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,115	3.05	11/08/2017						2.5734	I	2.5734
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,199	3.28	01/31/2018						2.6807	I	2.6807
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,311	3.59	05/23/2018	28.500000	2.9050	03:21:51PM	2.9109	2.9350	2.8238	B	2.9350
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,398	3.83	08/18/2018					3.4923	2.9350	B	3.4923
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,492	4.08	11/20/2018						3.1694	I	3.1694
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,583	4.33	02/19/2019						3.3963	I	3.3963
41	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,649	4.51	04/26/2019					3.8750	3.5608	B	3.8750
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,733	4.74	07/19/2019						3.7703	I	3.7703
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,775	4.86	08/30/2019					4.2675	3.8750	B	4.2675
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,859	5.09	11/22/2019	150.000000	3.4500	03:56:11PM	3.4517	3.7500	3.8723		3.4517
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,947	5.33	02/18/2020	3.000000	3.4600	04:04:40PM	3.4600		3.8695	I	3.8695
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,130	5.83	08/19/2020	17.147000	3.6150	03:28:38PM	3.6150		3.8637	I	3.8637
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,158	5.91	09/16/2020						3.8628	I	3.8628
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,249	6.16	12/16/2020	6.300000	3.9250	11:18:27AM	3.9250		3.8598	I	3.8598
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,326	6.37	03/03/2021	15.000000	3.7000	03:29:54PM	3.7200		3.8574	I	3.8574
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,343	6.41	03/20/2021					3.9500	3.8568	B	3.9500

51	FXTN 10-53	PIBD1021D531	7Y	6.5000	2,382	6.52	04/28/2021											3.8556	I	3.8556	
52	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,557	7.00	10/20/2021										4.2088		3.8500	B	4.2088
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,592	7.10	11/24/2021												3.8568	I	3.8568
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,648	7.25	01/19/2022												3.8676	I	3.8676
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,702	7.40	03/14/2022												3.8781	I	3.8781
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,843	7.78	08/02/2022												3.9053	I	3.9053
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,885	7.90	09/13/2022												3.9135	I	3.9135
58	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,919	7.99	10/17/2022												3.9201	I	3.9201
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,969	8.13	12/06/2022	5.260000	4.0500	11:19:11AM	4.0500								3.9297	I	3.9297
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,045	8.34	02/20/2023												3.9444	I	3.9444
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,143	8.61	05/29/2023												3.9634	I	3.9634
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,221	8.82	08/15/2023	19.891000	4.0351	03:48:47PM	4.0663	4.1000							3.9785	B	4.1000
63	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,290	9.01	10/23/2023												3.9919	I	3.9919
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,514	9.62	06/03/2024												4.0352	I	4.0352
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,577	9.79	08/05/2024												4.0474	I	4.0474
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,592	9.83	08/20/2024	164.951746	4.0600	03:21:08PM	4.0503	4.2960							4.0503		4.0503
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,675	10.06	11/11/2024												4.0655	I	4.0655
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,829	10.48	04/14/2025												4.0938	I	4.0938
69	FXTN 20-11	PIBD2025J116	11Y	12.1250	4,018	11.00	10/20/2025												4.1284	I	4.1284
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,058	11.11	11/29/2025												4.1358	I	4.1358
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,109	11.25	01/19/2026												4.1451	I	4.1451
72	RTB 15-01	PIID1526J019	12Y	6.2500	4,383	12.00	10/20/2026	2.395100	4.6000	02:31:07PM	4.6000								4.1954	I	4.1954
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,431	12.13	12/07/2026												4.2042	I	4.2042
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,515	12.36	03/01/2027	20.170000	4.4500	02:48:07PM	4.4574								4.2196	I	4.2196
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,704	12.88	09/06/2027	300.000000	4.5475	08:45:54AM	4.5475								4.2543		4.5475
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,159	14.12	12/04/2028												4.3378	I	4.3378
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,698	15.60	05/27/2030												4.4366	I	4.4366
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,760	15.77	07/28/2030												4.4480	I	4.4480
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,942	16.27	01/26/2031												4.4814	I	4.4814
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,116	16.74	07/19/2031	203.000000	4.4850	04:05:14PM	4.4799	5.0000							4.5133		4.4799
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,194	16.96	10/05/2031												4.5276	I	4.5276
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,314	17.29	02/02/2032												4.5496	I	4.5496
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,342	17.36	03/01/2032	85.945000	5.0000	03:02:49PM	4.8016	5.2200							4.5548		4.8016
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,552	17.94	09/27/2032												4.5933	I	4.5933
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,615	18.11	11/29/2032	100.000000	5.0100	10:51:16AM	5.0374								4.6049		5.0374
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,727	18.42	03/21/2033	2,365.265000	4.6225	04:13:07PM	4.6254	4.9538							4.6254		4.6254
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,321	20.04	11/05/2034												4.7253	I	4.7253
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,650	20.94	09/30/2035												4.7807	I	4.7807
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,727	21.16	12/16/2035	202.000000	5.0000	03:18:24PM	4.9257	5.2500							4.7936		4.9257
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,015	21.94	09/29/2036												4.8421	I	4.8421
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,336	22.82	08/16/2037												4.8961	I	4.8961
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,405	23.01	10/24/2037	87.431000	4.8900	02:38:49PM	4.8662	5.1448							4.9077		4.8662