

BSP Circular 813 Reference Rates - PM
October 20, 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		15	0.04	11/05/2014						3.0666	I	3.0666
2	TBILL 12.03.14*	PIBL0614F026	1M		43	0.12	12/03/2014	533.900000	1.1750	11:20:10AM	1.1998	1.6938	1.1998		1.1998
3	TBILL 01.07.15*	PIBL1214A010	3M		78	0.21	01/07/2015	100.000000	1.2000	08:48:18AM	1.2000	1.4575	1.2000		1.2000
4	FXTN 10-36	PIBD1015B367	4M	12.3750	126	0.34	02/24/2015						1.3582	I	1.3582
5	TBILL 03.04.15	PIBL1214C036	5M		134	0.37	03/04/2015	3.010000	1.2500	09:06:04AM	1.2500		1.3846	I	1.3846
6	TBILL 04.08.15*	PIBL1214D044	6M		169	0.46	04/08/2015	1.500000	1.4500	03:46:10PM	1.4500	1.7150	1.5000	B	1.7150
7	FXTN 05-68	PIBD0515E685	7M	6.3750	204	0.56	05/13/2015						1.5385	I	1.5385
8	FXTN 07-47	PIBD0715E477	7M	8.3750	213	0.58	05/22/2015						1.5484	I	1.5484
9	TBILL 06.03.15	PIBL1214F060	8M		225	0.62	06/03/2015						1.5615	I	1.5615
10	TBILL 07.08.15	PIBL1214G078	9M		260	0.71	07/08/2015						1.6000	I	1.6000
11	FXTN 04-20	PIBD0415G203	9M	4.8750	273	0.75	07/21/2015						1.6143	I	1.6143
12	TBILL 08.05.15	PIBL1214H086	10M		288	0.79	08/05/2015						1.6308	I	1.6308
13	RTB 05-09	PIID0515H097	10M	5.8750	302	0.83	08/19/2015	0.850000	2.1250	03:29:44PM	2.0676		1.6462	I	1.6462
14	FXTN 10-37	PIBD1015H370	10M	11.8750	308	0.84	08/25/2015						1.6527	I	1.6527
15	TBILL 09.02.15	PIBL1214I094	11M		316	0.87	09/02/2015						1.6615	I	1.6615
16	TBILL 10.07.15*	PIBL1214J100	1Y		351	0.96	10/07/2015	0.100000	1.6750	03:29:43PM	1.6750	1.9163	1.7000	B	1.9163
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	400	1.10	11/25/2015						1.7194	I	1.7194
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	420	1.15	12/15/2015						1.7273	I	1.7273
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	448	1.23	01/12/2016						1.7384	I	1.7384
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	463	1.27	01/27/2016	0.056000	2.0000	03:26:34PM	2.0000	2.2500	1.7443	B	2.2500
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	499	1.37	03/03/2016						1.7585	I	1.7585
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	526	1.44	03/30/2016						1.7692	I	1.7692
23	FXTN 03-20	PIBD0316D206	2Y	1.6250	552	1.51	04/25/2016	3,125.000000	1.8400	04:12:10PM	1.8396	2.0500	1.7795		1.8396
24	FXTN 10-41	PIBD1016D416	2Y	7.0000	554	1.52	04/27/2016						1.7803	I	1.7803
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	684	1.87	09/04/2016					2.6250	1.8317	B	2.6250
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	704	1.93	09/24/2016					2.7913	1.8396	B	2.7913
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	757	2.07	11/16/2016						1.9606	I	1.9606
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	892	2.44	03/31/2017						2.2689	I	2.2689
29	FXTN 20-01	PIBD2017D011	3Y	14.3750	916	2.51	04/24/2017						2.3237	I	2.3237
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	944	2.58	05/22/2017					2.6000	2.3876	B	2.6000
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	988	2.70	07/05/2017						2.4881	I	2.4881
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,033	2.83	08/19/2017						2.5909	I	2.5909
33	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,037	2.84	08/23/2017					3.2838	2.6000	B	3.2838
34	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,103	3.02	10/28/2017						2.6612	I	2.6612
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,114	3.05	11/08/2017						2.6714	I	2.6714
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,198	3.28	01/31/2018	9.223000	2.9750	10:25:17AM	2.9750		2.7492	I	2.7492
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,310	3.59	05/23/2018	172.000000	2.8750	03:45:15PM	2.8780	2.9750	2.8531		2.8780
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,397	3.82	08/18/2018	50.000000	3.1250	03:06:20PM	3.1250	3.4063	2.9337		3.1250
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,491	4.08	11/20/2018						3.1746	I	3.1746
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,582	4.33	02/19/2019						3.4079	I	3.4079
41	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,648	4.51	04/26/2019					3.9000	3.5770	B	3.9000
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,732	4.74	07/19/2019						3.7923	I	3.7923
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,774	4.86	08/30/2019					4.2675	3.9000	B	4.2675
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,858	5.09	11/22/2019	200.500000	3.4450	03:53:13PM	3.4475	3.9500	3.8948		3.4475
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,946	5.33	02/18/2020						3.8893	I	3.8893
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,129	5.83	08/19/2020						3.8779	I	3.8779
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,157	5.91	09/16/2020						3.8761	I	3.8761
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,248	6.15	12/16/2020	456.000000	3.8000	03:49:48PM	3.8013		3.8705		3.8013
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,325	6.37	03/03/2021						3.8657	I	3.8657
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,342	6.41	03/20/2021					3.7899	3.8646	B	3.7899

51	FXTN 10-53	PIBD1021D531	7Y	6.5000	2,381	6.52	04/28/2021					3.8500	3.8622	B	3.8500
52	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,556	7.00	10/20/2021	50.535000	3.9750	11:02:38AM	3.8513	4.1938	3.8513		3.8513
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,591	7.09	11/24/2021						3.8580	I	3.8580
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,647	7.25	01/19/2022						3.8687	I	3.8687
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,701	7.39	03/14/2022						3.8790	I	3.8790
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,842	7.78	08/02/2022						3.9060	I	3.9060
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,884	7.90	09/13/2022						3.9140	I	3.9140
58	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,918	7.99	10/17/2022						3.9206	I	3.9206
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,968	8.13	12/06/2022						3.9301	I	3.9301
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,044	8.33	02/20/2023						3.9447	I	3.9447
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,142	8.60	05/29/2023						3.9634	I	3.9634
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,220	8.82	08/15/2023	17.221022	4.0949	03:47:46PM	4.0812	4.0975	3.9783	B	4.0975
63	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,289	9.00	10/23/2023						3.9915	I	3.9915
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,513	9.62	06/03/2024						4.0344	I	4.0344
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,576	9.79	08/05/2024						4.0464	I	4.0464
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,591	9.83	08/20/2024	3,124.156451	4.0600	04:05:00PM	4.0493	4.3094	4.0493		4.0493
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,674	10.06	11/11/2024						4.0645	I	4.0645
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,828	10.48	04/14/2025						4.0926	I	4.0926
69	FXTN 20-11	PIBD2025J116	11Y	12.1250	4,017	11.00	10/20/2025						4.1272	I	4.1272
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,057	11.11	11/29/2025						4.1345	I	4.1345
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,108	11.25	01/19/2026						4.1438	I	4.1438
72	RTB 15-01	PIID1526J019	12Y	6.2500	4,382	12.00	10/20/2026	8.000000	4.4250	03:31:57PM	4.4250		4.1939	I	4.1939
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,430	12.13	12/07/2026						4.2027	I	4.2027
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,514	12.36	03/01/2027	0.050000	4.6500	03:08:02PM	4.6500		4.2180	I	4.2180
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,703	12.88	09/06/2027						4.2526	I	4.2526
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,158	14.12	12/04/2028						4.3358	I	4.3358
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,697	15.60	05/27/2030						4.4343	I	4.4343
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,759	15.77	07/28/2030						4.4456	I	4.4456
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,941	16.27	01/26/2031						4.4789	I	4.4789
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,115	16.74	07/19/2031	100.000000	4.4850	03:11:58PM	4.4850	5.0000	4.5107		4.4850
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,193	16.96	10/05/2031						4.5250	I	4.5250
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,313	17.28	02/02/2032						4.5469	I	4.5469
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,341	17.36	03/01/2032	44.250000	4.7900	04:01:01PM	4.7949	5.2297	4.5520	B	5.2297
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,551	17.94	09/27/2032						4.5904	I	4.5904
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,614	18.11	11/29/2032						4.6019	I	4.6019
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,726	18.41	03/21/2033	102.715000	4.6750	03:15:23PM	4.6224	4.9488	4.6224		4.6224
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,320	20.04	11/05/2034						4.7308	I	4.7308
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,649	20.94	09/30/2035						4.7908	I	4.7908
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,726	21.15	12/16/2035	100.000000	4.9850	10:19:18AM	4.9850	5.3750	4.8048		4.9850
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,014	21.94	09/29/2036						4.8574	I	4.8574
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,335	22.82	08/16/2037	10.000000	5.2500	11:32:04AM	5.2500		4.9159	I	4.9159
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,404	23.01	10/24/2037	119.815000	4.9000	03:44:41PM	4.8544	5.1635	4.9285		4.8544