

BSP Circular 813 Reference Rates - PM
October 27, 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		8	0.02	11/05/2014	340.990000	1.1500	10:52:18AM	1.1500		3.5000		1.1500
2	TBILL 12.03.14*	PIBL0614F026	1M		36	0.10	12/03/2014					1.6900	1.5000	B	1.6900
3	TBILL 01.07.15*	PIBL1214A010	3M		71	0.20	01/07/2015					1.4575	1.2500	B	1.4575
4	FXTN 10-36	PIBD1015B367	4M	12.3750	119	0.33	02/24/2015						1.3819	I	1.3819
5	TBILL 03.04.15	PIBL1214C036	4M		127	0.35	03/04/2015						1.4038	I	1.4038
6	TBILL 04.08.15*	PIBL1214D044	6M		162	0.45	04/08/2015	0.150000	1.4500	11:36:05AM	1.4500	1.7150	1.5000	B	1.7150
7	FXTN 05-68	PIBD0515E685	7M	6.3750	197	0.54	05/13/2015						1.5385	I	1.5385
8	FXTN 07-47	PIBD0715E477	7M	8.3750	206	0.56	05/22/2015						1.5484	I	1.5484
9	TBILL 06.03.15	PIBL1214F060	7M		218	0.60	06/03/2015						1.5615	I	1.5615
10	TBILL 07.08.15	PIBL1214G078	9M		253	0.70	07/08/2015						1.6000	I	1.6000
11	FXTN 04-20	PIBD0415G203	9M	4.8750	266	0.73	07/21/2015						1.6143	I	1.6143
12	TBILL 08.05.15	PIBL1214H086	9M		281	0.77	08/05/2015						1.6308	I	1.6308
13	RTB 05-09	PIID0515H097	10M	5.8750	295	0.81	08/19/2015						1.6462	I	1.6462
14	FXTN 10-37	PIBD1015H370	10M	11.8750	301	0.82	08/25/2015						1.6527	I	1.6527
15	TBILL 09.02.15	PIBL1214I094	10M		309	0.85	09/02/2015						1.6615	I	1.6615
16	TBILL 10.07.15*	PIBL1214J100	1Y		344	0.95	10/07/2015					1.9113	1.7000	B	1.9113
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	393	1.08	11/25/2015						1.7971	I	1.7971
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	413	1.13	12/15/2015						1.8367	I	1.8367
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	441	1.21	01/12/2016						1.8922	I	1.8922
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	456	1.25	01/27/2016					2.3750	1.9220	B	2.3750
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	492	1.35	03/03/2016	0.100000	1.8750	11:30:48AM	1.8750		1.9933	I	1.9933
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	519	1.42	03/30/2016						2.0468	I	2.0468
23	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	545	1.49	04/25/2016	1,001.000000	2.1000	02:02:16PM	1.8652	2.3750	2.0984		1.8652
24	FXTN 10-41	PIBD1016D416	2Y	7.0000	547	1.50	04/27/2016						2.1023	I	2.1023
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	677	1.85	09/04/2016	153.530000	2.1000	02:29:29PM	2.3423	2.3650	2.3600		2.3423
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	697	1.91	09/24/2016	40.000000	2.6195	02:57:05PM	2.6195	2.8938	2.3996	B	2.8938
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	750	2.05	11/16/2016						2.4000	I	2.4000
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	885	2.42	03/31/2017						2.4011	I	2.4011
29	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	909	2.49	04/24/2017						2.4012	I	2.4012
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	937	2.57	05/22/2017	7,300.000000	2.4000	04:00:37PM	2.4026	2.5000	2.4015		2.4026
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	981	2.69	07/05/2017						2.4018	I	2.4018
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,026	2.81	08/19/2017	1.500000	3.1000	02:54:20PM	3.1000		2.4022	I	2.4022
33	FXTN 10-44	PIBD1017H447	3Y	7.7500	1,030	2.82	08/23/2017						2.4022	I	2.4022
34	FXTN 07-50 *	PIBD0717J502	3Y	5.3750	1,096	3.00	10/28/2017					3.2800	2.4027	B	3.2800
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,107	3.03	11/08/2017						2.4209	I	2.4209
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,191	3.26	01/31/2018	80.000000	3.0250	03:08:39PM	2.9592		2.5600		2.9592
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,303	3.57	05/23/2018	334.600000	2.9200	02:51:31PM	2.8894	2.9625	2.7454		2.8894
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,390	3.81	08/18/2018					3.4638	2.8894	B	3.4638
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,484	4.06	11/20/2018						3.0292	I	3.0292
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,575	4.31	02/19/2019						3.1645	I	3.1645
41	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,641	4.49	04/26/2019						3.2626	I	3.2626
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,725	4.72	07/19/2019	100.000000	3.4500	10:46:07AM	3.4500		3.3875		3.4500
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,767	4.84	08/30/2019					4.2688	3.4500	B	4.2688
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,851	5.07	11/22/2019	2,618.430000	3.4125	03:58:27PM	3.4128		3.4930		3.4128
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,939	5.31	02/18/2020	20.000000	3.7000	02:58:48PM	3.7000		3.5380	I	3.5380
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,122	5.81	08/19/2020						3.6316	I	3.6316
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,150	5.89	09/16/2020						3.6459	I	3.6459
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,241	6.14	12/16/2020	4.470000	3.9000	11:00:56AM	3.9000		3.6925	I	3.6925
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,318	6.35	03/03/2021	105.200000	3.8000	10:46:57AM	3.8025		3.7318		3.8025
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,335	6.39	03/20/2021	110.000000	3.7000	11:32:42AM	3.6986		3.7405		3.6986

51	FXTN 10-53	PIBD1021D531	7Y	6.5000	2,374	6.50	04/28/2021							3.7605	I	3.7605
52	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,549	6.98	10/20/2021					4.1600		3.8500	B	4.1600
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,584	7.07	11/24/2021							3.8568	I	3.8568
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,640	7.23	01/19/2022	700.000000	3.8555	03:26:22PM	3.8617			3.8678		3.8617
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,694	7.38	03/14/2022							3.8783	I	3.8783
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,835	7.76	08/02/2022							3.9058	I	3.9058
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,877	7.88	09/13/2022							3.9140	I	3.9140
58	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,911	7.97	10/17/2022							3.9206	I	3.9206
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,961	8.11	12/06/2022	1.300000	4.0500	11:53:36AM	4.0500			3.9304	I	3.9304
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,037	8.31	02/20/2023							3.9452	I	3.9452
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,135	8.58	05/29/2023							3.9643	I	3.9643
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,213	8.80	08/15/2023	116.470000	4.0745	03:39:53PM	4.0210			3.9795		4.0210
63	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,282	8.99	10/23/2023							3.9930	I	3.9930
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,506	9.60	06/03/2024							4.0367	I	4.0367
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,569	9.77	08/05/2024							4.0490	I	4.0490
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,584	9.81	08/20/2024	3,228.642000	4.0700	04:14:56PM	4.0519	4.2528		4.0519		4.0519
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,667	10.04	11/11/2024							4.0670	I	4.0670
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,821	10.46	04/14/2025							4.0949	I	4.0949
69	FXTN 20-11	PIBD2025J116	11Y	12.1250	4,010	10.98	10/20/2025							4.1292	I	4.1292
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,050	11.09	11/29/2025							4.1365	I	4.1365
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,101	11.23	01/19/2026							4.1457	I	4.1457
72	RTB 15-01	PIID1526J019	12Y	6.2500	4,375	11.98	10/20/2026							4.1955	I	4.1955
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,423	12.11	12/07/2026							4.2042	I	4.2042
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,507	12.34	03/01/2027							4.2194	I	4.2194
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,696	12.86	09/06/2027							4.2537	I	4.2537
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,151	14.10	12/04/2028							4.3363	I	4.3363
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,690	15.58	05/27/2030							4.4341	I	4.4341
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,752	15.75	07/28/2030							4.4454	I	4.4454
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,934	16.25	01/26/2031							4.4784	I	4.4784
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,108	16.72	07/19/2031	407.000000	4.5250	04:14:38PM	4.5190	5.1250		4.5100		4.5190
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,186	16.94	10/05/2031							4.5242	I	4.5242
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,306	17.26	02/02/2032							4.5459	I	4.5459
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,334	17.34	03/01/2032	5.656000	4.8400	03:59:18PM	4.8516			4.5510	I	4.5510
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,544	17.92	09/27/2032							4.5891	I	4.5891
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,607	18.09	11/29/2032							4.6006	I	4.6006
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,719	18.40	03/21/2033	1,899.853000	4.6265	04:11:18PM	4.6209	4.8740		4.6209		4.6209
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,313	20.02	11/05/2034							4.7061	I	4.7061
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,642	20.92	09/30/2035							4.7532	I	4.7532
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,719	21.13	12/16/2035	1.000000	4.8750	03:04:35PM	4.8750	5.3750		4.7643	B	5.3750
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,007	21.92	09/29/2036							4.8056	I	4.8056
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,328	22.80	08/16/2037							4.8516	I	4.8516
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,397	22.99	10/24/2037	489.211000	4.8600	04:05:09PM	4.8615	5.1325		4.8615		4.8615