

BSP Circular 813 Reference Rates - PM
October 28, 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		7	0.02	11/05/2014						3.5588	I	3.5588
2	TBILL 12.03.14*	PIBL0614F026	1M		35	0.10	12/03/2014					1.6875	1.5000	B	1.6875
3	TBILL 01.07.15*	PIBL1214A010	3M		70	0.19	01/07/2015					1.4125	1.2000	B	1.4125
4	FXTN 10-36	PIBD1015B367	4M	12.3750	118	0.32	02/24/2015						1.3582	I	1.3582
5	TBILL 03.04.15	PIBL1214C036	4M		126	0.35	03/04/2015	4.515000	1.2000	09:25:07AM	1.2000		1.3846	I	1.3846
6	TBILL 04.08.15*	PIBL1214D044	6M		161	0.44	04/08/2015	1.796500	1.4500	11:35:42AM	1.4500	1.7100	1.5000	B	1.7100
7	FXTN 05-68	PIBD0515E685	7M	6.3750	196	0.54	05/13/2015						1.5385	I	1.5385
8	FXTN 07-47	PIBD0715E477	7M	8.3750	205	0.56	05/22/2015						1.5484	I	1.5484
9	TBILL 06.03.15	PIBL1214F060	7M		217	0.60	06/03/2015	4.553000	2.0000	03:52:33PM	2.0000	2.0000	1.5615	B	2.0000
10	TBILL 07.08.15	PIBL1214G078	9M		252	0.69	07/08/2015						1.6000	I	1.6000
11	FXTN 04-20	PIBD0415G203	9M	4.8750	265	0.73	07/21/2015						1.6143	I	1.6143
12	TBILL 08.05.15	PIBL1214H086	9M		280	0.77	08/05/2015						1.6308	I	1.6308
13	RTB 05-09	PIID0515H097	10M	5.8750	294	0.80	08/19/2015						1.6462	I	1.6462
14	FXTN 10-37	PIBD1015H370	10M	11.8750	300	0.82	08/25/2015						1.6527	I	1.6527
15	TBILL 09.02.15	PIBL1214I094	10M		308	0.85	09/02/2015						1.6615	I	1.6615
16	TBILL 10.07.15*	PIBL1214J100	1Y		343	0.94	10/07/2015					1.9125	1.7000	B	1.9125
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	392	1.07	11/25/2015						1.7907	I	1.7907
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	412	1.13	12/15/2015						1.8277	I	1.8277
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	440	1.20	01/12/2016						1.8796	I	1.8796
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	455	1.25	01/27/2016	2.000000	2.0010	03:32:44PM	2.0010		1.9073	I	1.9073
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	491	1.34	03/03/2016	0.055000	2.2500	02:13:43PM	2.2955		1.9740	I	1.9740
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	518	1.42	03/30/2016						2.0240	I	2.0240
23	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	544	1.49	04/25/2016	285.000000	1.8800	08:50:05AM	1.8800		2.0721	I	1.8800
24	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	546	1.49	04/27/2016						2.0758	I	2.0758
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	676	1.85	09/04/2016	204.550000	2.3000	02:22:12PM	2.3033	2.3750	2.3165		2.3033
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	696	1.91	09/24/2016	40.000000	2.6100	08:53:07AM	2.6100	2.8963	2.3535	B	2.8963
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	749	2.05	11/16/2016						2.3596	I	2.3596
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	884	2.42	03/31/2017	4.300000	2.5300	04:02:57PM	2.5300		2.3752	I	2.3752
29	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	908	2.49	04/24/2017						2.3780	I	2.3780
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	936	2.56	05/22/2017	7,858.000000	2.3975	03:37:47PM	2.3990	2.4500	2.3812		2.3990
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	980	2.68	07/05/2017						2.3863	I	2.3863
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,025	2.81	08/19/2017	8.000000	3.1000	12:03:29PM	2.9748		2.3915	I	2.3915
33	FXTN 10-44	PIBD1017H447	3Y	7.7500	1,029	2.82	08/23/2017						2.3920	I	2.3920
34	FXTN 07-50 *	PIBD0717J502	3Y	5.3750	1,095	3.00	10/28/2017					3.2750	2.3996	B	3.2750
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,106	3.03	11/08/2017						2.4183	I	2.4183
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,190	3.26	01/31/2018	10.000000	3.0950	08:47:11AM	3.0950		2.5611	I	2.5611
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,302	3.56	05/23/2018	4,060.000000	2.8950	03:58:06PM	2.8983	2.9750	2.7516		2.8983
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,389	3.80	08/18/2018	20.600000	3.1000	02:15:21PM	3.1436	3.4700	2.8995	B	3.4700
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,483	4.06	11/20/2018						3.1614	I	3.1614
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,574	4.31	02/19/2019						3.4150	I	3.4150
41	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,640	4.49	04/26/2019						3.5989	I	3.5989
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,724	4.72	07/19/2019					3.9500	3.8330	B	3.9500
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,766	4.84	08/30/2019					4.2575	3.9500	B	4.2575
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,850	5.07	11/22/2019	2,407.000000	3.4125	04:14:35PM	3.4189		3.9393		3.4189
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,938	5.31	02/18/2020	20.000000	3.7875	08:47:07AM	3.7875		3.9280	I	3.9280
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,121	5.81	08/19/2020	1.000000	3.5500	02:54:30PM	3.5500		3.9046	I	3.9046
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,149	5.88	09/16/2020						3.9010	I	3.9010
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,240	6.13	12/16/2020	450.000000	3.8000	03:24:31PM	3.8000		3.8894		3.8000
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,317	6.34	03/03/2021	18.000000	4.1500	03:03:17PM	3.9867		3.8795	I	3.8795
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,334	6.39	03/20/2021	0.200000	3.6750	10:37:04AM	3.6750		3.8774	I	3.8774

51	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,373	6.50	04/28/2021							3.8724	I	3.8724
52	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,548	6.98	10/20/2021	0.252000	4.0500	10:46:53AM	4.0500	4.1863	3.8500	B	4.1863	
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,583	7.07	11/24/2021						3.8567	I	3.8567	
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,639	7.23	01/19/2022						3.8674	I	3.8674	
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,693	7.37	03/14/2022						3.8777	I	3.8777	
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,834	7.76	08/02/2022						3.9046	I	3.9046	
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,876	7.87	09/13/2022						3.9127	I	3.9127	
58	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,910	7.97	10/17/2022						3.9191	I	3.9191	
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,960	8.10	12/06/2022	37.000000	4.1000	02:31:34PM	4.1000		3.9287	I	3.9287	
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,036	8.31	02/20/2023						3.9432	I	3.9432	
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,134	8.58	05/29/2023						3.9619	I	3.9619	
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,212	8.79	08/15/2023	20.328000	4.0250	03:34:27PM	4.0440		3.9768	I	3.9768	
63	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,281	8.98	10/23/2023						3.9900	I	3.9900	
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,505	9.60	06/03/2024						4.0328	I	4.0328	
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,568	9.77	08/05/2024						4.0448	I	4.0448	
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,583	9.81	08/20/2024	10,592.762920	4.0425	04:13:48PM	4.0477	4.2828	4.0477		4.0477	
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,666	10.04	11/11/2024						4.0625	I	4.0625	
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,820	10.46	04/14/2025						4.0901	I	4.0901	
69	FXTN 20-11	PIBD2025J116	11Y	12.1250	4,009	10.98	10/20/2025						4.1239	I	4.1239	
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,049	11.09	11/29/2025						4.1310	I	4.1310	
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,100	11.23	01/19/2026						4.1402	I	4.1402	
72	RTB 15-01	PIID1526J019	12Y	6.2500	4,374	11.98	10/20/2026	200.000000	4.3750	03:48:42PM	4.3750		4.1892		4.3750	
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,422	12.11	12/07/2026						4.1978	I	4.1978	
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,506	12.34	03/01/2027						4.2128	I	4.2128	
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,695	12.85	09/06/2027						4.2466	I	4.2466	
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,150	14.10	12/04/2028						4.3280	I	4.3280	
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,689	15.58	05/27/2030						4.4244	I	4.4244	
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,751	15.75	07/28/2030						4.4355	I	4.4355	
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,933	16.24	01/26/2031						4.4680	I	4.4680	
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,107	16.72	07/19/2031	813.000000	4.4800	03:52:42PM	4.4838		4.4991		4.4838	
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,185	16.93	10/05/2031						4.5131	I	4.5131	
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,305	17.26	02/02/2032	10.500000	4.8250	02:13:04PM	4.8378		4.5345	I	4.5345	
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,333	17.34	03/01/2032	63.085000	4.8350	02:45:26PM	4.7664		4.5395		4.7664	
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,543	17.91	09/27/2032						4.5771	I	4.5771	
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,606	18.09	11/29/2032						4.5884	I	4.5884	
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,718	18.39	03/21/2033	2,644.690000	4.6050	03:21:45PM	4.6084	4.8750	4.6084		4.6084	
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,312	20.02	11/05/2034						4.6907	I	4.6907	
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,641	20.92	09/30/2035						4.7362	I	4.7362	
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,718	21.13	12/16/2035						4.7469	I	4.7469	
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,006	21.92	09/29/2036						4.7868	I	4.7868	
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,327	22.80	08/16/2037						4.8312	I	4.8312	
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,396	22.99	10/24/2037	800.447045	4.8350	04:09:47PM	4.8408	5.1270	4.8408		4.8408	