

BSP Circular 813 Reference Rates - PM
October 24, 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		9	0.02	11/05/2014	10.000000	1.1500	10:46:13AM	1.1500		3.4444	I	3.4444
2	TBILL 12.03.14*	PIBL0614F026	1M		37	0.10	12/03/2014					1.6875	1.5000	B	1.6875
3	TBILL 01.07.15*	PIBL1214A010	3M		72	0.20	01/07/2015	1,246.984000	1.2150	11:30:18AM	1.2154	1.4438	1.2154		1.2154
4	FXTN 10-36	PIBD1015B367	4M	12.3750	120	0.33	02/24/2015						1.3655	I	1.3655
5	TBILL 03.04.15	PIBL1214C036	4M		128	0.35	03/04/2015						1.3905	I	1.3905
6	TBILL 04.08.15*	PIBL1214D044	6M		163	0.45	04/08/2015					1.7125	1.5000	B	1.7125
7	FXTN 05-68	PIBD0515E685	7M	6.3750	198	0.54	05/13/2015						1.5385	I	1.5385
8	FXTN 07-47	PIBD0715E477	7M	8.3750	207	0.57	05/22/2015	94.240000	1.7000	11:37:45AM	1.7000		1.5484		1.7000
9	TBILL 06.03.15	PIBL1214F060	7M		219	0.60	06/03/2015						1.5615	I	1.5615
10	TBILL 07.08.15	PIBL1214G078	9M		254	0.70	07/08/2015						1.6000	I	1.6000
11	FXTN 04-20	PIBD0415G203	9M	4.8750	267	0.73	07/21/2015						1.6143	I	1.6143
12	TBILL 08.05.15	PIBL1214H086	9M		282	0.77	08/05/2015	220.000000	1.6750	11:53:51AM	1.6750		1.6308		1.6750
13	RTB 05-09	PIID0515H097	10M	5.8750	296	0.81	08/19/2015	0.480500	2.5000	10:17:47AM	2.5000		1.6462	I	1.6462
14	FXTN 10-37	PIBD1015H370	10M	11.8750	302	0.83	08/25/2015						1.6527	I	1.6527
15	TBILL 09.02.15	PIBL1214I094	10M		310	0.85	09/02/2015						1.6615	I	1.6615
16	TBILL 10.07.15*	PIBL1214J100	1Y		345	0.95	10/07/2015					1.9113	1.7000	B	1.9113
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	394	1.08	11/25/2015						1.7868	I	1.7868
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	414	1.13	12/15/2015						1.8222	I	1.8222
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	442	1.21	01/12/2016						1.8717	I	1.8717
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	457	1.25	01/27/2016						1.8983	I	1.8983
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	493	1.35	03/03/2016						1.9620	I	1.9620
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	520	1.42	03/30/2016						2.0098	I	2.0098
23	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	546	1.49	04/25/2016	1,452.000000	1.8675	04:02:12PM	1.8698		2.0559		1.8698
24	FXTN 10-41	PIBD1016D416	2Y	7.0000	548	1.50	04/27/2016						2.0594	I	2.0594
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	678	1.86	09/04/2016	38.480000	2.4000	02:11:47PM	2.2180	2.3250	2.2896	B	2.3250
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	698	1.91	09/24/2016	1.000000	2.7500	10:32:17AM	2.7500	2.8913	2.3250	B	2.8913
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	751	2.06	11/16/2016						2.3428	I	2.3428
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	886	2.43	03/31/2017	100.000000	2.5250	09:58:37AM	2.5250		2.3880		2.5250
29	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	910	2.49	04/24/2017						2.3960	I	2.3960
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	938	2.57	05/22/2017	6,198.000000	2.4375	04:14:33PM	2.4366	2.4750	2.4054		2.4366
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	982	2.69	07/05/2017	26.000000	2.3000	09:59:55AM	2.4372		2.4202	I	2.4202
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,027	2.81	08/19/2017						2.4353	I	2.4353
33	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,031	2.82	08/23/2017	5.700000	2.4500	02:54:33PM	2.4500	3.2688	2.4366	B	3.2688
34	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,097	3.00	10/28/2017	1.000000	3.0000	02:27:45PM	3.0000		2.5307	I	2.5307
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,108	3.03	11/08/2017						2.5464	I	2.5464
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,192	3.26	01/31/2018						2.6662	I	2.6662
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,304	3.57	05/23/2018	2.000000	2.9000	03:03:23PM	2.9000	2.9750	2.8259	B	2.9750
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,391	3.81	08/18/2018	11.520000	3.1100	03:14:49PM	3.1100	3.4588	2.9500	B	3.4588
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,485	4.07	11/20/2018						3.0577	I	3.0577
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,576	4.31	02/19/2019						3.1620	I	3.1620
41	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,642	4.50	04/26/2019						3.2377	I	3.2377
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,726	4.73	07/19/2019	155.724000	3.4000	03:59:59PM	3.3821	3.9500	3.3340		3.3821
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,768	4.84	08/30/2019					4.2650	3.3821	B	4.2650
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,852	5.07	11/22/2019	2,153.000000	3.4225	04:10:17PM	3.4291	3.7500	3.4324		3.4291
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,940	5.31	02/18/2020						3.4850	I	3.4850
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,123	5.81	08/19/2020						3.5945	I	3.5945
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,151	5.89	09/16/2020						3.6113	I	3.6113
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,242	6.14	12/16/2020						3.6657	I	3.6657
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,319	6.35	03/03/2021	191.000000	3.7750	03:59:28PM	3.7804		3.7118		3.7804
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,336	6.40	03/20/2021	68.950000	3.7000	03:13:37PM	3.7073		3.7220		3.7073

51	FXTN 10-53	PIBD1021D531	7Y	6.5000	2,375	6.50	04/28/2021						3.7453	I	3.7453
52	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,550	6.98	10/20/2021	1.000000	3.9500	03:01:02PM	3.9500	4.1650	3.8500	B	4.1650
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,585	7.08	11/24/2021						3.8563	I	3.8563
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,641	7.23	01/19/2022						3.8663	I	3.8663
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,695	7.38	03/14/2022						3.8759	I	3.8759
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,836	7.76	08/02/2022						3.9012	I	3.9012
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,878	7.88	09/13/2022						3.9087	I	3.9087
58	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,912	7.97	10/17/2022						3.9148	I	3.9148
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,962	8.11	12/06/2022						3.9237	I	3.9237
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,038	8.32	02/20/2023						3.9373	I	3.9373
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,136	8.59	05/29/2023						3.9549	I	3.9549
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,214	8.80	08/15/2023	213.310000	4.0200	03:44:30PM	4.0363		3.9688		4.0363
63	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,283	8.99	10/23/2023						3.9812	I	3.9812
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,507	9.60	06/03/2024						4.0212	I	4.0212
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,570	9.77	08/05/2024						4.0325	I	4.0325
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,585	9.82	08/20/2024	2,820.400000	4.0400	03:46:10PM	4.0352	4.2703	4.0352		4.0352
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,668	10.04	11/11/2024						4.0506	I	4.0506
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,822	10.46	04/14/2025						4.0791	I	4.0791
69	FXTN 20-11	PIBD2025J116	11Y	12.1250	4,011	10.98	10/20/2025						4.1142	I	4.1142
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,051	11.09	11/29/2025						4.1216	I	4.1216
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,102	11.23	01/19/2026						4.1310	I	4.1310
72	RTB 15-01	PIID1526J019	12Y	6.2500	4,376	11.98	10/20/2026						4.1818	I	4.1818
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,424	12.11	12/07/2026						4.1907	I	4.1907
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,508	12.34	03/01/2027						4.2063	I	4.2063
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,697	12.86	09/06/2027						4.2413	I	4.2413
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,152	14.11	12/04/2028						4.3257	I	4.3257
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,691	15.58	05/27/2030						4.4256	I	4.4256
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,753	15.75	07/28/2030						4.4371	I	4.4371
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,935	16.25	01/26/2031						4.4708	I	4.4708
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,109	16.73	07/19/2031	80.000000	4.5100	02:17:43PM	4.4891		4.5030		4.4891
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,187	16.94	10/05/2031						4.5175	I	4.5175
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,307	17.27	02/02/2032						4.5397	I	4.5397
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,335	17.34	03/01/2032	11.150000	4.8150	03:05:00PM	4.7799	4.8250	4.5449	B	4.8250
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,545	17.92	09/27/2032						4.5839	I	4.5839
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,608	18.09	11/29/2032						4.5955	I	4.5955
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,720	18.40	03/21/2033	115.760000	4.6250	02:59:07PM	4.6163	4.8765	4.6163		4.6163
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,314	20.02	11/05/2034						4.6955	I	4.6955
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,643	20.93	09/30/2035						4.7393	I	4.7393
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,720	21.14	12/16/2035						4.7496	I	4.7496
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,008	21.92	09/29/2036						4.7879	I	4.7879
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,329	22.80	08/16/2037	2.000000	4.9000	03:49:12PM	4.9000		4.8307	I	4.8307
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,398	22.99	10/24/2037	94.562500	4.8950	03:58:18PM	4.8386	5.1388	4.8399		4.8386