

BSP Circular 813 Reference Rates - PM
October 31, 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		2	0.01	11/05/2014						3.9075	I	3.9075
2	TBILL 12.03.14*	PIBL0614F026	1M		30	0.08	12/03/2014	370.000000	1.3500	03:46:12PM	1.3188	1.6988	1.3188		1.3188
3	TBILL 01.07.15	PIBL1214A010	2M		65	0.18	01/07/2015	5.500000	1.2000	11:38:36AM	1.1545		1.3500	I	1.3500
4	FXTN 10-36	PIBD1015B367	4M	12.3750	113	0.31	02/24/2015						1.3929	I	1.3929
5	TBILL 03.04.15*	PIBL1214C036	3M		121	0.33	03/04/2015	850.000000	1.4250	04:04:16PM	1.4000	1.4763	1.4000		1.4000
6	TBILL 04.08.15	PIBL1214D044	5M		156	0.43	04/08/2015						1.4385	I	1.4385
7	FXTN 05-68	PIBD0515E685	6M	6.3750	191	0.52	05/13/2015						1.4769	I	1.4769
8	FXTN 07-47	PIBD0715E477	7M	8.3750	200	0.55	05/22/2015						1.4868	I	1.4868
9	TBILL 06.03.15*	PIBL1214F060	6M		212	0.58	06/03/2015					1.7113	1.5000	B	1.7113
10	TBILL 07.08.15	PIBL1214G078	8M		247	0.68	07/08/2015						1.5556	I	1.5556
11	FXTN 04-20	PIBD0415G203	9M	4.8750	260	0.71	07/21/2015						1.5762	I	1.5762
12	TBILL 08.05.15	PIBL1214H086	9M		275	0.76	08/05/2015						1.6000	I	1.6000
13	RTB 05-09	PIID0515H097	10M	5.8750	289	0.79	08/19/2015	5.500000	2.0000	11:41:40AM	2.0000		1.6222	I	1.6222
14	FXTN 10-37	PIBD1015H370	10M	11.8750	295	0.81	08/25/2015						1.6317	I	1.6317
15	TBILL 09.02.15	PIBL1214I094	10M		303	0.83	09/02/2015						1.6444	I	1.6444
16	TBILL 10.07.15*	PIBL1214J100	1Y		338	0.93	10/07/2015					1.9125	1.7000	B	1.9125
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	387	1.06	11/25/2015						1.7834	I	1.7834
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	407	1.11	12/15/2015						1.8175	I	1.8175
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	435	1.19	01/12/2016						1.8652	I	1.8652
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	450	1.23	01/27/2016	1.400000	2.1500	11:57:04AM	2.1500	2.6250	1.8907	B	2.6250
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	486	1.33	03/03/2016						1.9520	I	1.9520
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	513	1.40	03/30/2016						1.9980	I	1.9980
23	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	539	1.48	04/25/2016	1,100.000000	1.9275	04:06:56PM	1.9261	2.2450	2.0423		1.9261
24	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	541	1.48	04/27/2016						2.0457	I	2.0457
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	671	1.84	09/04/2016	149.220000	2.3000	04:05:30PM	2.3011	2.4750	2.2670		2.3011
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	691	1.89	09/24/2016					2.8888	2.3011	B	2.8888
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	744	2.04	11/16/2016						2.3162	I	2.3162
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	879	2.41	03/31/2017						2.3546	I	2.3546
29	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	903	2.47	04/24/2017						2.3614	I	2.3614
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	931	2.55	05/22/2017	2,551.000000	2.4150	04:05:07PM	2.4095	2.5000	2.3694		2.4095
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	975	2.67	07/05/2017	70.000000	2.6000	10:37:32AM	2.6000	3.2000	2.3819		2.6000
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,020	2.79	08/19/2017						2.3947	I	2.3947
33	FXTN 10-44	PIBD1017H447	3Y	7.7500	1,024	2.80	08/23/2017						2.3958	I	2.3958
34	FXTN 07-50 *	PIBD0717J502	3Y	5.3750	1,090	2.98	10/28/2017					3.2638	2.4146	B	3.2638
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,101	3.01	11/08/2017						2.4318	I	2.4318
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,185	3.24	01/31/2018						2.5634	I	2.5634
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,297	3.55	05/23/2018	13.200000	2.8500	02:30:04PM	2.8640	2.9375	2.7388	B	2.9375
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,384	3.79	08/18/2018	9.260000	3.0500	03:02:48PM	3.0990	3.4538	2.8750	B	3.4538
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,478	4.05	11/20/2018						3.0240	I	3.0240
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,569	4.30	02/19/2019						3.1682	I	3.1682
41	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,635	4.48	04/26/2019						3.2728	I	3.2728
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,719	4.71	07/19/2019	100.000000	3.4725	10:00:16AM	3.4725		3.4059		3.4725
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,761	4.82	08/30/2019					4.2600	3.4725	B	4.2600
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,845	5.05	11/22/2019	488.000000	3.3800	03:37:40PM	3.3817		3.5077		3.3817
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,933	5.29	02/18/2020						3.5445	I	3.5445
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,116	5.79	08/19/2020						3.6212	I	3.6212
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,144	5.87	09/16/2020						3.6329	I	3.6329
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,235	6.12	12/16/2020						3.6710	I	3.6710
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,312	6.33	03/03/2021	200.000000	3.7500	12:09:14PM	3.7750		3.7033		3.7750
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,329	6.38	03/20/2021	1,071.650000	3.6750	04:10:22PM	3.6756	4.1250	3.7104		3.6756

51	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,368	6.48	04/28/2021							3.7267	I	3.7267
52	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,543	6.96	10/20/2021					4.1238		3.8000	B	4.1238
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,578	7.06	11/24/2021							3.8067	I	3.8067
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,634	7.21	01/19/2022	700.000000	3.8000	03:04:40PM	3.8250			3.8175		3.8250
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,688	7.36	03/14/2022							3.8280	I	3.8280
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,829	7.75	08/02/2022							3.8552	I	3.8552
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,871	7.86	09/13/2022							3.8633	I	3.8633
58	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,905	7.95	10/17/2022							3.8698	I	3.8698
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,955	8.09	12/06/2022							3.8795	I	3.8795
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,031	8.30	02/20/2023							3.8941	I	3.8941
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,129	8.57	05/29/2023							3.9130	I	3.9130
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,207	8.78	08/15/2023	226.908000	4.0500	03:39:49PM	4.0011	4.0625		3.9281		4.0011
63	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,276	8.97	10/23/2023							3.9414	I	3.9414
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,500	9.58	06/03/2024							3.9846	I	3.9846
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,563	9.75	08/05/2024							3.9967	I	3.9967
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,578	9.80	08/20/2024	20,309.894419	3.9800	04:09:23PM	3.9996	4.2174		3.9996		3.9996
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,661	10.02	11/11/2024							4.0125	I	4.0125
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,815	10.44	04/14/2025							4.0365	I	4.0365
69	FXTN 20-11	PIBD2025J116	11Y	12.1250	4,004	10.96	10/20/2025							4.0660	I	4.0660
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,044	11.07	11/29/2025							4.0722	I	4.0722
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,095	11.21	01/19/2026							4.0802	I	4.0802
72	RTB 15-01	PIID1526J019	12Y	6.2500	4,369	11.96	10/20/2026							4.1229	I	4.1229
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,417	12.09	12/07/2026							4.1303	I	4.1303
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,501	12.32	03/01/2027							4.1434	I	4.1434
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,690	12.84	09/06/2027							4.1729	I	4.1729
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,145	14.09	12/04/2028							4.2438	I	4.2438
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,684	15.56	05/27/2030							4.3278	I	4.3278
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,746	15.73	07/28/2030							4.3374	I	4.3374
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,928	16.23	01/26/2031							4.3658	I	4.3658
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,102	16.71	07/19/2031	7,271.109538	4.3800	04:11:19PM	4.3995	5.0000		4.3929		4.3995
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,180	16.92	10/05/2031							4.4050	I	4.4050
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,300	17.25	02/02/2032	2.630500	4.7500	08:51:09AM	4.7500			4.4237	I	4.4237
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,328	17.33	03/01/2032	459.942000	4.8250	03:19:25PM	4.6705	5.2400		4.4281		4.6705
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,538	17.90	09/27/2032							4.4608	I	4.4608
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,601	18.07	11/29/2032	50.000000	5.0000	02:43:14PM	5.0000			4.4706		5.0000
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,713	18.38	03/21/2033	4,136.347000	4.4600	04:03:05PM	4.4881	4.7543		4.4881		4.4881
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,307	20.01	11/05/2034							4.5892	I	4.5892
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,636	20.91	09/30/2035							4.6453	I	4.6453
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,713	21.12	12/16/2035	4,578.000000	4.8350	04:06:14PM	4.8301	5.2500		4.6584		4.8301
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,001	21.91	09/29/2036							4.7074	I	4.7074
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,322	22.78	08/16/2037	1.000000	4.9750	02:45:14PM	4.9750			4.7621	I	4.7621
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,391	22.97	10/24/2037	5,915.490000	4.7050	04:13:09PM	4.7302	4.9990		4.7738		4.7302