

BSP Circular 813 Reference Rates - PM
September 1, 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 09.03.14	PIBL1213I096	<1M		1	0.00	09/03/2014						3.7500	I	3.7500
2	RTB 05-08	PIID0514I080	<1M	6.2500	22	0.06	09/24/2014						2.2500	I	2.2500
3	FXTN 07-46	PIBD0714J466	1M	6.5000	32	0.09	10/04/2014						1.5357	I	1.5357
4	TBILL 10.08.14*	PIBL1213J102	1M		36	0.10	10/08/2014					1.5388	1.2500	B	1.5388
5	SPTB 10-03	SPTB1014J037	1M	12.2500	42	0.11	10/14/2014						1.2554	I	1.2554
6	TBILL 11.05.14	PIBL1213K119	2M		64	0.18	11/05/2014						1.2750	I	1.2750
7	TBILL 12.03.14*	PIBL0614F026	3M		92	0.25	12/03/2014					1.5525	1.3000	B	1.5525
8	TBILL 01.07.15	PIBL1214A010	4M		127	0.35	01/07/2015	10.500803	1.2750	02:57:08PM	1.2672		1.4538	I	1.4538
9	FXTN 10-36	PIBD1015B367	5M	12.3750	175	0.48	02/24/2015						1.6648	I	1.6648
10	TBILL 03.04.15*	PIBL1214C036	6M		183	0.50	03/04/2015					1.9350	1.7000	B	1.9350
11	TBILL 04.08.15	PIBL1214D044	7M		218	0.60	04/08/2015						1.7398	I	1.7398
12	FXTN 05-68	PIBD0515E685	9M	6.3750	253	0.69	05/13/2015						1.7795	I	1.7795
13	FXTN 07-47	PIBD0715E477	9M	8.3750	262	0.72	05/22/2015						1.7898	I	1.7898
14	TBILL 06.03.15	PIBL1214F060	9M		274	0.75	06/03/2015						1.8034	I	1.8034
15	TBILL 07.08.15	PIBL1214G078	10M		309	0.85	07/08/2015						1.8432	I	1.8432
16	FXTN 04-20	PIBD0415G203	11M	4.8750	322	0.88	07/21/2015						1.8580	I	1.8580
17	TBILL 08.05.15*	PIBL1214H086	1Y		337	0.93	08/05/2015					2.1563	1.8750	B	2.1563
18	RTB 05-09	PIID0515H097	1Y	5.8750	351	0.96	08/19/2015						1.8984	I	1.8984
19	FXTN 10-37	PIBD1015H370	1Y	11.8750	357	0.98	08/25/2015						1.9084	I	1.9084
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	449	1.23	11/25/2015						2.0620	I	2.0620
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	469	1.28	12/15/2015						2.0954	I	2.0954
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	497	1.36	01/12/2016						2.1421	I	2.1421
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	512	1.40	01/27/2016	33.000000	2.2500	08:51:42AM	2.2500	2.3750	2.1672	B	2.3750
24	RTB 05-10	PIID0516C107	2Y	6.0000	548	1.50	03/03/2016						2.2273	I	2.2273
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	575	1.57	03/30/2016						2.2724	I	2.2724
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	601	1.65	04/25/2016	3,428.751000	2.2975	03:54:10PM	2.3191	2.3950	2.3158		2.3191
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	603	1.65	04/27/2016					2.9820	2.3191	B	2.9820
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	733	2.01	09/04/2016					2.7500	2.3956	B	2.7500
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	753	2.06	09/24/2016						2.4073	I	2.4073
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	806	2.21	11/16/2016						2.4385	I	2.4385
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	941	2.58	03/31/2017	2.000000	2.5700	11:13:36AM	2.5700		2.5179	I	2.5179
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	965	2.64	04/24/2017						2.5320	I	2.5320
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	993	2.72	05/22/2017	600.100000	2.6200	03:05:39PM	2.6033	2.7250	2.5485		2.6033
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,037	2.84	07/05/2017						2.5744	I	2.5744
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,082	2.96	08/19/2017						2.6008	I	2.6008
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,086	2.97	08/23/2017					3.1823	2.6032	B	3.1823
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,152	3.15	10/28/2017						2.6726	I	2.6726
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,163	3.18	11/08/2017						2.6841	I	2.6841
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,247	3.41	01/31/2018					3.3750	2.7724	B	3.3750
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,359	3.72	05/23/2018	53.585000	2.9251	03:26:28PM	2.9456	3.0000	2.8901		2.9456
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,446	3.96	08/18/2018	50.000000	3.0200	09:06:03AM	3.0200	3.5238	2.9815		3.0200
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,540	4.22	11/20/2018						3.1980	I	3.1980
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,631	4.47	02/19/2019						3.4077	I	3.4077
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,697	4.65	04/26/2019					3.8500	3.5597	B	3.8500
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,781	4.88	07/19/2019						3.7532	I	3.7532
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,823	4.99	08/30/2019					4.1638	3.8500	B	4.1638
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,907	5.22	11/22/2019	62.500000	3.4300	03:38:31PM	3.4262	3.8750	3.8362		3.4262
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,995	5.46	02/18/2020						3.8217	I	3.8217
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,178	5.96	08/19/2020						3.7915	I	3.7915
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,206	6.04	09/16/2020						3.7869	I	3.7869

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,297	6.29	12/16/2020							3.7719	I	3.7719
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,374	6.50	03/03/2021							3.7592	I	3.7592
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,391	6.55	03/20/2021	30.000000	3.7135	02:53:22PM	3.7135	3.7500	3.7564	B	3.7500	
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,430	6.65	04/28/2021					4.0875	3.7500	B	4.0875	
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,605	7.13	10/20/2021						3.8043	I	3.8043	
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,640	7.23	11/24/2021						3.8152	I	3.8152	
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,696	7.38	01/19/2022					4.2500	3.8325	B	4.2500	
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,750	7.53	03/14/2022						3.8493	I	3.8493	
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,891	7.92	08/02/2022						3.8930	I	3.8930	
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,933	8.03	09/13/2022						3.9061	I	3.9061	
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,967	8.12	10/17/2022						3.9166	I	3.9166	
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,017	8.26	12/06/2022					4.3750	3.9321	B	4.3750	
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,093	8.47	02/20/2023						3.9557	I	3.9557	
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,191	8.74	05/29/2023						3.9861	I	3.9861	
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,269	8.95	08/15/2023	184.225000	4.1400	03:53:19PM	4.0721	4.2500	4.0103		4.0721	
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,338	9.14	10/23/2023						4.0317	I	4.0317	
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,562	9.75	06/03/2024						4.1012	I	4.1012	
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,625	9.92	08/05/2024						4.1207	I	4.1207	
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,640	9.97	08/20/2024	472.330000	4.1250	03:30:42PM	4.1254	4.4349	4.1254		4.1254	
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,723	10.19	11/11/2024						4.1539	I	4.1539	
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,877	10.61	04/14/2025						4.2066	I	4.2066	
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,066	11.13	10/20/2025						4.2714	I	4.2714	
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,106	11.24	11/29/2025						4.2851	I	4.2851	
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,157	11.38	01/19/2026						4.3026	I	4.3026	
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,431	12.13	10/20/2026						4.3965	I	4.3965	
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,479	12.26	12/07/2026						4.4130	I	4.4130	
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,563	12.49	03/01/2027	1.000000	4.9000	11:53:45AM	4.9000		4.4418	I	4.4418	
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,752	13.01	09/06/2027						4.5066	I	4.5066	
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,207	14.26	12/04/2028						4.6625	I	4.6625	
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,746	15.73	05/27/2030						4.8473	I	4.8473	
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,808	15.90	07/28/2030						4.8685	I	4.8685	
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,990	16.40	01/26/2031						4.9309	I	4.9309	
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,164	16.88	07/19/2031	169.000000	4.5950	11:46:14AM	4.7289	5.0000	4.9906		4.7289	
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,242	17.09	10/05/2031						5.0173	I	5.0173	
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,362	17.42	02/02/2032						5.0584	I	5.0584	
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,390	17.49	03/01/2032	976.784462	5.1700	03:32:51PM	4.9590	5.1700	5.0680		4.9590	
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,600	18.07	09/27/2032						5.1400	I	5.1400	
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,663	18.24	11/29/2032						5.1616	I	5.1616	
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,775	18.55	03/21/2033	5.427000	5.1750	02:47:16PM	5.1554	5.4745	5.2000	B	5.4745	
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,369	20.18	11/05/2034						5.1705	I	5.1705	
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,698	21.08	09/30/2035						5.1542	I	5.1542	
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,775	21.29	12/16/2035	1,375.000000	5.1250	03:14:48PM	5.1174	5.5000	5.1504		5.1174	
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,063	22.08	09/29/2036	300.000000	5.1500	03:15:42PM	5.1616		5.1361		5.1616	
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,384	22.95	08/16/2037						5.1202	I	5.1202	
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,453	23.14	10/24/2037	408.863000	5.0800	04:06:53PM	5.0821	5.4520	5.1168		5.0821	