

BSP Circular 813 Reference Rates - PM
October 22, 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		13	0.04	11/05/2014						3.2500	I	3.2500
2	TBILL 12.03.14*	PIBL0614F026	1M		41	0.11	12/03/2014					1.6913	1.5000	B	1.6913
3	TBILL 01.07.15*	PIBL1214A010	3M		76	0.21	01/07/2015					1.4588	1.2500	B	1.4588
4	FXTN 10-36	PIBD1015B367	4M	12.3750	124	0.34	02/24/2015						1.3819	I	1.3819
5	TBILL 03.04.15	PIBL1214C036	5M		132	0.36	03/04/2015						1.4038	I	1.4038
6	TBILL 04.08.15*	PIBL1214D044	6M		167	0.46	04/08/2015	0.583469	1.9020	09:28:20AM	1.9020	1.7163	1.5000	B	1.7163
7	FXTN 05-68	PIBD0515E685	7M	6.3750	202	0.55	05/13/2015						1.5385	I	1.5385
8	FXTN 07-47	PIBD0715E477	7M	8.3750	211	0.58	05/22/2015						1.5484	I	1.5484
9	TBILL 06.03.15	PIBL1214F060	8M		223	0.61	06/03/2015						1.5615	I	1.5615
10	TBILL 07.08.15	PIBL1214G078	9M		258	0.71	07/08/2015						1.6000	I	1.6000
11	FXTN 04-20	PIBD0415G203	9M	4.8750	271	0.74	07/21/2015	0.100000	2.2000	09:43:24AM	2.2000		1.6143	I	1.6143
12	TBILL 08.05.15	PIBL1214H086	10M		286	0.79	08/05/2015						1.6308	I	1.6308
13	RTB 05-09	PIID0515H097	10M	5.8750	300	0.82	08/19/2015	1.000000	1.8750	10:14:46AM	1.8750		1.6462	I	1.6462
14	FXTN 10-37	PIBD1015H370	10M	11.8750	306	0.84	08/25/2015						1.6527	I	1.6527
15	TBILL 09.02.15	PIBL1214I094	11M		314	0.86	09/02/2015						1.6615	I	1.6615
16	TBILL 10.07.15*	PIBL1214J100	1Y		349	0.96	10/07/2015	0.505959	1.6750	02:51:43PM	1.6750	1.9113	1.7000	B	1.9113
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	398	1.09	11/25/2015						1.7347	I	1.7347
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	418	1.14	12/15/2015						1.7489	I	1.7489
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	446	1.22	01/12/2016						1.7687	I	1.7687
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	461	1.26	01/27/2016	2.400000	1.8500	02:59:09PM	2.2812	2.2500	1.7793	B	2.2500
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	497	1.36	03/03/2016						1.8048	I	1.8048
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	524	1.43	03/30/2016						1.8239	I	1.8239
23	FXTN 03-20	PIBD0316D206	2Y	1.6250	550	1.51	04/25/2016					1.9500	1.8424	B	1.9500
24	FXTN 10-41	PIBD1016D416	2Y	7.0000	552	1.51	04/27/2016						1.8438	I	1.8438
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	682	1.87	09/04/2016	1.500000	2.4000	11:59:14AM	2.4000	2.3750	1.9358	B	2.3750
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	702	1.92	09/24/2016					2.8938	1.9500	B	2.8938
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	755	2.07	11/16/2016						2.0375	I	2.0375
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	890	2.44	03/31/2017						2.2605	I	2.2605
29	FXTN 20-01	PIBD2017D011	3Y	14.3750	914	2.50	04/24/2017						2.3002	I	2.3002
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	942	2.58	05/22/2017	2,000.000000	2.5000	04:03:05PM	2.5000	2.5500	2.3464		2.5000
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	986	2.70	07/05/2017						2.4191	I	2.4191
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,031	2.82	08/19/2017						2.4934	I	2.4934
33	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,035	2.83	08/23/2017					3.2763	2.5000	B	3.2763
34	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,101	3.01	10/28/2017						2.5825	I	2.5825
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,112	3.04	11/08/2017						2.5962	I	2.5962
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,196	3.27	01/31/2018						2.7012	I	2.7012
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,308	3.58	05/23/2018	23.000000	2.9250	03:04:33PM	2.9250	2.9500	2.8413	B	2.9500
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,395	3.82	08/18/2018	2.000000	3.1050	02:37:54PM	3.1050	3.4453	2.9500	B	3.4453
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,489	4.08	11/20/2018						3.1806	I	3.1806
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,580	4.33	02/19/2019						3.4039	I	3.4039
41	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,646	4.51	04/26/2019					3.8750	3.5658	B	3.8750
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,730	4.74	07/19/2019						3.7719	I	3.7719
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,772	4.85	08/30/2019					4.2538	3.8750	B	4.2538
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,856	5.08	11/22/2019					3.7500	3.8723	B	3.7500
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,944	5.32	02/18/2020						3.8695	I	3.8695
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,127	5.82	08/19/2020						3.8637	I	3.8637
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,155	5.90	09/16/2020						3.8628	I	3.8628
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,246	6.15	12/16/2020						3.8598	I	3.8598
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,323	6.36	03/03/2021						3.8574	I	3.8574
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,340	6.41	03/20/2021	11.280000	3.7225	11:38:06AM	3.7225	3.8750	3.8568	B	3.8750

51	FXTN 10-53	PIBD1021D531	7Y	6.5000	2,379	6.51	04/28/2021							3.8556	I	3.8556
52	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,554	6.99	10/20/2021					4.1750		3.8500	B	4.1750
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,589	7.09	11/24/2021							3.8564	I	3.8564
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,645	7.24	01/19/2022							3.8667	I	3.8667
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,699	7.39	03/14/2022							3.8767	I	3.8767
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,840	7.78	08/02/2022							3.9026	I	3.9026
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,882	7.89	09/13/2022							3.9103	I	3.9103
58	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,916	7.98	10/17/2022							3.9166	I	3.9166
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,966	8.12	12/06/2022	42.100000	4.1000	11:40:14AM	4.1000			3.9258	I	3.9258
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,042	8.33	02/20/2023	24.720000	3.7250	03:16:52PM	3.7250			3.9397	I	3.9397
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,140	8.60	05/29/2023							3.9577	I	3.9577
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,218	8.81	08/15/2023	37.559897	4.0700	03:05:32PM	4.0710	4.0749		3.9721	B	4.0749
63	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,287	9.00	10/23/2023							3.9848	I	3.9848
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,511	9.61	06/03/2024							4.0260	I	4.0260
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,574	9.79	08/05/2024							4.0375	I	4.0375
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,589	9.83	08/20/2024	1,971.500000	4.0400	03:27:02PM	4.0403	4.2466		4.0403		4.0403
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,672	10.05	11/11/2024							4.0554	I	4.0554
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,826	10.48	04/14/2025							4.0834	I	4.0834
69	FXTN 20-11	PIBD2025J116	11Y	12.1250	4,015	10.99	10/20/2025							4.1178	I	4.1178
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,055	11.10	11/29/2025							4.1251	I	4.1251
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,106	11.24	01/19/2026							4.1343	I	4.1343
72	RTB 15-01	PIID1526J019	12Y	6.2500	4,380	11.99	10/20/2026	13.500000	4.5000	03:01:35PM	4.4555			4.1842	I	4.1842
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,428	12.12	12/07/2026							4.1929	I	4.1929
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,512	12.35	03/01/2027	31.870000	4.5000	03:05:55PM	4.4609			4.2082	I	4.2082
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,701	12.87	09/06/2027							4.2426	I	4.2426
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,156	14.12	12/04/2028							4.3254	I	4.3254
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,695	15.59	05/27/2030							4.4234	I	4.4234
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,757	15.76	07/28/2030							4.4347	I	4.4347
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,939	16.26	01/26/2031							4.4678	I	4.4678
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,113	16.74	07/19/2031	81.950000	4.4850	03:32:07PM	4.4819	4.8750		4.4995		4.4819
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,191	16.95	10/05/2031							4.5136	I	4.5136
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,311	17.28	02/02/2032							4.5355	I	4.5355
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,339	17.36	03/01/2032	10.200000	4.8500	03:15:20PM	4.7814	5.0494		4.5406	B	5.0494
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,549	17.93	09/27/2032							4.5788	I	4.5788
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,612	18.10	11/29/2032							4.5902	I	4.5902
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,724	18.41	03/21/2033	65.200000	4.6100	03:44:27PM	4.6106	4.8735		4.6106		4.6106
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,318	20.04	11/05/2034							4.6919	I	4.6919
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,647	20.94	09/30/2035							4.7370	I	4.7370
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,724	21.15	12/16/2035	3.000000	5.2500	11:35:42AM	5.2500	5.2500		4.7475	B	5.2500
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,012	21.94	09/29/2036							4.7870	I	4.7870
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,333	22.81	08/16/2037							4.8310	I	4.8310
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,402	23.00	10/24/2037	157.000000	4.8750	10:10:52AM	4.8326	5.0800		4.8404		4.8326