

BSP Circular 813 Reference Rates - PM
October 29, 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		6	0.02	11/05/2014	1.500000	1.1250	10:54:07AM	1.1250		3.6212	I	3.6212
2	TBILL 12.03.14*	PIBL0614F026	1M		34	0.09	12/03/2014					1.6925	1.5000	B	1.6925
3	TBILL 01.07.15*	PIBL1214A010	3M		69	0.19	01/07/2015	21.134000	1.1500	02:07:57PM	1.1750	1.4538	1.2500	B	1.4538
4	FXTN 10-36	PIBD1015B367	4M	12.3750	117	0.32	02/24/2015						1.3819	I	1.3819
5	TBILL 03.04.15	PIBL1214C036	4M		125	0.34	03/04/2015						1.4038	I	1.4038
6	TBILL 04.08.15*	PIBL1214D044	6M		160	0.44	04/08/2015					1.7063	1.5000	B	1.7063
7	FXTN 05-68	PIBD0515E685	7M	6.3750	195	0.53	05/13/2015	0.336000	2.0000	11:17:55AM	2.0000		1.5385	I	1.5385
8	FXTN 07-47	PIBD0715E477	7M	8.3750	204	0.56	05/22/2015						1.5484	I	1.5484
9	TBILL 06.03.15	PIBL1214F060	7M		216	0.59	06/03/2015						1.5615	I	1.5615
10	TBILL 07.08.15	PIBL1214G078	9M		251	0.69	07/08/2015						1.6000	I	1.6000
11	FXTN 04-20	PIBD0415G203	9M	4.8750	264	0.72	07/21/2015						1.6143	I	1.6143
12	TBILL 08.05.15	PIBL1214H086	9M		279	0.77	08/05/2015						1.6308	I	1.6308
13	RTB 05-09	PIID0515H097	10M	5.8750	293	0.80	08/19/2015						1.6462	I	1.6462
14	FXTN 10-37	PIBD1015H370	10M	11.8750	299	0.82	08/25/2015						1.6527	I	1.6527
15	TBILL 09.02.15	PIBL1214I094	10M		307	0.84	09/02/2015						1.6615	I	1.6615
16	TBILL 10.07.15*	PIBL1214J100	1Y		342	0.94	10/07/2015					1.9050	1.7000	B	1.9050
17	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	391	1.07	11/25/2015						1.7833	I	1.7833
18	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	411	1.13	12/15/2015						1.8173	I	1.8173
19	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	439	1.20	01/12/2016						1.8649	I	1.8649
20	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	454	1.24	01/27/2016						1.8904	I	1.8904
21	RTB 05-10	PIID0516C107	1.5Y	6.0000	490	1.34	03/03/2016						1.9516	I	1.9516
22	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	517	1.42	03/30/2016						1.9975	I	1.9975
23	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	543	1.49	04/25/2016	355.520000	1.8000	02:07:30PM	1.8835		2.0416		1.8835
24	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	545	1.49	04/27/2016						2.0450	I	2.0450
25	FXTN 10-42	PIBD1016I420	2Y	9.1250	675	1.85	09/04/2016	100.000000	2.3000	09:55:26AM	2.3000	2.3750	2.2660		2.3000
26	RTB 07-01 *	PIID0716I018	2Y	7.0000	695	1.90	09/24/2016					2.8775	2.3000	B	2.8775
27	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	748	2.05	11/16/2016						2.3132	I	2.3132
28	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	883	2.42	03/31/2017	355.000000	2.4500	02:37:23PM	2.5774		2.3467		2.5774
29	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	907	2.48	04/24/2017						2.3527	I	2.3527
30	FXTN 03-21	PIBD0317E212	3Y	2.8750	935	2.56	05/22/2017	830.500000	2.4000	03:31:17PM	2.3991	2.5250	2.3596		2.3991
31	FXTN 05-70	PIBD0517G705	3Y	4.6250	979	2.68	07/05/2017						2.3705	I	2.3705
32	RTB 07-02	PIID0717H026	3Y	6.6250	1,024	2.80	08/19/2017						2.3817	I	2.3817
33	FXTN 10-44	PIBD1017H447	3Y	7.7500	1,028	2.81	08/23/2017						2.3827	I	2.3827
34	FXTN 07-50 *	PIBD0717J502	3Y	5.3750	1,094	3.00	10/28/2017					3.2438	2.3991	B	3.2438
35	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,105	3.03	11/08/2017						2.4163	I	2.4163
36	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,189	3.26	01/31/2018	70.000000	2.8500	03:42:34PM	2.8500		2.5479		2.8500
37	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,301	3.56	05/23/2018	18,835.320000	2.8500	04:10:48PM	2.8596	2.8750	2.7233		2.8596
38	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,388	3.80	08/18/2018					3.4450	2.8596	B	3.4450
39	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,482	4.06	11/20/2018						3.1128	I	3.1128
40	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,573	4.31	02/19/2019	200.000000	3.3000	10:29:11AM	3.3000		3.3579		3.3000
41	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,639	4.49	04/26/2019						3.5356	I	3.5356
42	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,723	4.72	07/19/2019					3.8750	3.7619	B	3.8750
43	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,765	4.83	08/30/2019					4.2500	3.8750	B	4.2500
44	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,849	5.06	11/22/2019	290.000000	3.4000	03:51:55PM	3.3966		3.8750		3.3966
45	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,937	5.30	02/18/2020						3.8750	I	3.8750
46	RTB 10-01	PIID1020H015	6Y	7.2500	2,120	5.80	08/19/2020	1.000000	3.5500	02:51:21PM	3.5500		3.8750	I	3.8750
47	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,148	5.88	09/16/2020						3.8750	I	3.8750
48	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,239	6.13	12/16/2020	5.640000	3.9000	10:51:42AM	3.9000		3.8750	I	3.8750
49	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,316	6.34	03/03/2021	0.200000	4.0000	02:47:47PM	4.0000		3.8750	I	3.8750
50	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,333	6.39	03/20/2021	55.000000	3.6950	03:41:20PM	3.6950		3.8750		3.6950

51	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,372	6.49	04/28/2021						3.8750	I	3.8750
52	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,547	6.97	10/20/2021	3.000000	4.0000	03:27:52PM	4.0000	4.1838	3.8750	B	4.1838
53	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,582	7.07	11/24/2021						3.8800	I	3.8800
54	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,638	7.22	01/19/2022	14.000000	3.8250	02:58:29PM	3.8250		3.8880	I	3.8880
55	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,692	7.37	03/14/2022						3.8957	I	3.8957
56	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,833	7.76	08/02/2022						3.9158	I	3.9158
57	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,875	7.87	09/13/2022						3.9218	I	3.9218
58	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,909	7.96	10/17/2022						3.9266	I	3.9266
59	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,959	8.10	12/06/2022	5.000000	4.0500	04:10:01PM	4.0500		3.9338	I	3.9338
60	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,035	8.31	02/20/2023						3.9446	I	3.9446
61	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,133	8.58	05/29/2023						3.9586	I	3.9586
62	RTB 10-04	PIID1023H046	9Y	3.2500	3,211	8.79	08/15/2023	42.455000	4.0625	03:36:02PM	4.0335		3.9697	I	3.9697
63	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,280	8.98	10/23/2023						3.9795	I	3.9795
64	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,504	9.59	06/03/2024						4.0115	I	4.0115
65	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,567	9.77	08/05/2024						4.0205	I	4.0205
66	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,582	9.81	08/20/2024	17,131.035794	4.0150	04:14:23PM	4.0226	4.2505	4.0226		4.0226
67	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,665	10.03	11/11/2024						4.0374	I	4.0374
68	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,819	10.46	04/14/2025						4.0649	I	4.0649
69	FXTN 20-11	PIBD2025J116	11Y	12.1250	4,008	10.97	10/20/2025						4.0986	I	4.0986
70	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,048	11.08	11/29/2025	1.000000	4.3500	03:40:39PM	4.3500		4.1058	I	4.1058
71	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,099	11.22	01/19/2026						4.1149	I	4.1149
72	RTB 15-01	PIID1526J019	12Y	6.2500	4,373	11.97	10/20/2026	0.500000	4.5500	02:23:41PM	4.5500		4.1638	I	4.1638
73	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,421	12.10	12/07/2026						4.1724	I	4.1724
74	RTB 15-02	PIID1527C023	13Y	5.3750	4,505	12.33	03/01/2027						4.1874	I	4.1874
75	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,694	12.85	09/06/2027						4.2211	I	4.2211
76	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,149	14.10	12/04/2028	500.000000	4.5850	02:47:31PM	4.5850		4.3023		4.5850
77	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,688	15.57	05/27/2030	1,135.000000	4.6750	03:52:51PM	4.6610		4.3985		4.6610
78	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,750	15.74	07/28/2030						4.4096	I	4.4096
79	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,932	16.24	01/26/2031						4.4421	I	4.4421
80	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,106	16.72	07/19/2031	4,835.000000	4.4300	04:13:10PM	4.4426		4.4731		4.4426
81	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,184	16.93	10/05/2031						4.4871	I	4.4871
82	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,304	17.26	02/02/2032						4.5085	I	4.5085
83	RTB 20-01	PIID2032C014	18Y	5.8750	6,332	17.34	03/01/2032	181.366260	4.7750	04:13:47PM	4.7727		4.5135		4.7727
84	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,542	17.91	09/27/2032						4.5510	I	4.5510
85	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,605	18.08	11/29/2032	170.000000	4.7500	03:57:21PM	4.7250		4.5622		4.7250
86	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,717	18.39	03/21/2033	7,247.320000	4.5400	04:10:37PM	4.5822	4.8398	4.5822		4.5822
87	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,311	20.02	11/05/2034						4.6618	I	4.6618
88	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,640	20.92	09/30/2035	123.000000	4.7600	02:06:02PM	4.7600		4.7060		4.7600
89	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,717	21.13	12/16/2035	10.000000	4.8700	04:00:31PM	4.8725		4.7163	I	4.7163
90	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,005	21.92	09/29/2036						4.7549	I	4.7549
91	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,326	22.80	08/16/2037	1.454878	5.1800	10:49:02AM	5.1800		4.7979	I	4.7979
92	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,395	22.98	10/24/2037	1,784.422197	4.7800	03:58:59PM	4.8098	5.1100	4.8072		4.8098