

BSP Circular 813 Reference Rates - PM
November 18, 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 12.03.14	PIBL0614F026	<1M		14	0.04	12/03/2014	381.000000	1.2000	10:24:21AM	1.2971		3.3229		1.2971
2	TBILL 01.07.15*	PIBL1214A010	1M		49	0.13	01/07/2015	4.692000	2.0000	02:25:16PM	2.0000	1.7038	1.5000	B	1.7038
3	TBILL 02.04.15	PIBL0314K018	2M		77	0.21	02/04/2015	5.000000	1.3200	02:59:29PM	1.3200		1.4375	I	1.4375
4	FXTN 10-36	PIBD1015B367	3M	12.3750	97	0.27	02/24/2015						1.3929	I	1.3929
5	TBILL 03.04.15*	PIBL1214C036	3M		105	0.29	03/04/2015					1.5713	1.3750	B	1.5713
6	TBILL 04.08.15	PIBL1214D044	5M		140	0.38	04/08/2015						1.4712	I	1.4712
7	TBILL 05.06.15	PIBL0614K048	5M		168	0.46	05/06/2015						1.5481	I	1.5481
8	FXTN 05-68	PIBD0515E685	6M	6.3750	175	0.48	05/13/2015						1.5673	I	1.5673
9	FXTN 07-47	PIBD0715E477	6M	8.3750	184	0.50	05/22/2015						1.5920	I	1.5920
10	TBILL 06.03.15*	PIBL1214F060	6M		196	0.54	06/03/2015	3.000000	1.7000	03:17:17PM	1.7000	1.8375	1.6250	B	1.8375
11	TBILL 07.08.15	PIBL1214G078	8M		231	0.63	07/08/2015						1.6648	I	1.6648
12	FXTN 04-20	PIBD0415G203	8M	4.8750	244	0.67	07/21/2015						1.6795	I	1.6795
13	TBILL 08.05.15	PIBL1214H086	9M		259	0.71	08/05/2015	10.000000	1.6850	11:54:55AM	1.6850		1.6966	I	1.6966
14	RTB 05-09	PIID0515H097	9M	5.8750	273	0.75	08/19/2015						1.7125	I	1.7125
15	FXTN 10-37	PIBD1015H370	9M	11.8750	279	0.76	08/25/2015						1.7193	I	1.7193
16	TBILL 09.02.15	PIBL1214I094	10M		287	0.79	09/02/2015						1.7284	I	1.7284
17	TBILL 10.07.15	PIBL1214J100	11M		322	0.88	10/07/2015						1.7682	I	1.7682
18	TBILL 11.04.15*	PIBL1214K117	1Y		350	0.96	11/04/2015					1.9988	1.8000	B	1.9988
19	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	371	1.02	11/25/2015						1.8319	I	1.8319
20	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	391	1.07	12/15/2015						1.8624	I	1.8624
21	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	419	1.15	01/12/2016						1.9050	I	1.9050
22	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	434	1.19	01/27/2016					2.5000	1.9278	B	2.5000
23	RTB 05-10	PIID0516C107	1.5Y	6.0000	470	1.29	03/03/2016	0.500000	2.1750	11:22:32AM	2.1750		1.9825	I	1.9825
24	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	497	1.36	03/30/2016						2.0236	I	2.0236
25	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	523	1.43	04/25/2016	6.000000	2.0500	11:37:37AM	2.0500	2.5000	2.0632	B	2.5000
26	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	525	1.44	04/27/2016						2.0662	I	2.0662
27	FXTN 10-42	PIBD1016I420	2Y	9.1250	655	1.79	09/04/2016	100.000000	2.3750	02:43:22PM	2.3750	2.4000	2.2640		2.3750
28	RTB 07-01	PIID0716I018	2Y	7.0000	675	1.85	09/24/2016						2.2944	I	2.2944
29	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	728	1.99	11/16/2016					2.9288	2.3750	B	2.9288
30	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	863	2.36	03/31/2017						2.4037	I	2.4037
31	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	887	2.43	04/24/2017						2.4088	I	2.4088
32	FXTN 03-21	PIBD0317E212	3Y	2.8750	915	2.51	05/22/2017	1,045.410000	2.4500	04:01:25PM	2.4502	2.5000	2.4147		2.4502
33	FXTN 05-70	PIBD0517G705	3Y	4.6250	959	2.63	07/05/2017						2.4240	I	2.4240
34	RTB 07-02	PIID0717H026	3Y	6.6250	1,004	2.75	08/19/2017						2.4336	I	2.4336
35	FXTN 10-44	PIBD1017H447	3Y	7.7500	1,008	2.76	08/23/2017						2.4345	I	2.4345
36	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,074	2.94	10/28/2017	1.000000	3.0000	11:12:08AM	3.0000		2.4485	I	2.4485
37	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,085	2.97	11/08/2017					3.2438	2.4508	B	3.2438
38	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,169	3.20	01/31/2018	130.850000	3.2000	11:12:43AM	2.9411		2.5634		2.9411
39	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,281	3.51	05/23/2018	2,002.000000	2.8350	02:16:56PM	2.8300	2.9250	2.7134		2.8300
40	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,368	3.75	08/18/2018					3.3713	2.8300	B	3.3713
41	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,462	4.00	11/20/2018						2.9476	I	2.9476
42	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,553	4.25	02/19/2019						3.0614	I	3.0614
43	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,619	4.43	04/26/2019						3.1439	I	3.1439
44	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,703	4.66	07/19/2019	212.500000	3.3250	02:06:09PM	3.3015	3.7000	3.2490		3.3015
45	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,745	4.78	08/30/2019					4.1963	3.3015	B	4.1963
46	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,829	5.01	11/22/2019	4,134.620000	3.2650	04:12:56PM	3.2733	3.3050	3.3443		3.2733
47	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,917	5.25	02/18/2020						3.3891	I	3.3891
48	RTB 10-01	PIID1020H015	6Y	7.2500	2,100	5.75	08/19/2020						3.4824	I	3.4824
49	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,128	5.83	09/16/2020						3.4967	I	3.4967
50	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,219	6.08	12/16/2020						3.5430	I	3.5430

51	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,296	6.29	03/03/2021							3.5823	I	3.5823
52	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,313	6.33	03/20/2021	200.000000	3.5800	09:01:06AM	3.5800			3.5909		3.5800
53	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,352	6.44	04/28/2021							3.6108	I	3.6108
54	RTB 10-03 *	PIID1021J039	7Y	5.7500	2,527	6.92	10/20/2021					4.0663		3.7000	B	4.0663
55	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,562	7.01	11/24/2021	378.800000	3.7500	03:25:32PM	3.6867			3.7035		3.6867
56	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,618	7.17	01/19/2022	628.450000	3.6350	02:43:22PM	3.6541			3.7092		3.6541
57	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,672	7.32	03/14/2022							3.7147	I	3.7147
58	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,813	7.70	08/02/2022							3.7290	I	3.7290
59	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,855	7.82	09/13/2022							3.7332	I	3.7332
60	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,889	7.91	10/17/2022							3.7367	I	3.7367
61	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,939	8.05	12/06/2022	3.840000	3.8500	11:52:39AM	3.8890			3.7418	I	3.7418
62	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,015	8.25	02/20/2023							3.7495	I	3.7495
63	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,113	8.52	05/29/2023							3.7594	I	3.7594
64	RTB 10-04	PIID1023H046	9Y	3.2500	3,191	8.74	08/15/2023	159.914103	3.8750	03:56:01PM	3.8685	3.8750		3.7673		3.8685
65	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,260	8.93	10/23/2023							3.7743	I	3.7743
66	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,484	9.54	06/03/2024							3.7970	I	3.7970
67	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,547	9.71	08/05/2024							3.8034	I	3.8034
68	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,562	9.75	08/20/2024	44,584.590000	3.8050	04:12:52PM	3.8133	3.8500		3.8049		3.8133
69	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,645	9.98	11/11/2024					4.2575		3.8133	B	4.2575
70	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,799	10.40	04/14/2025	0.650000	4.3000	04:10:31PM	4.3000			3.8634	I	3.8634
71	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,988	10.92	10/20/2025	62.900000	4.2500	04:06:40PM	4.2500			3.9249		4.2500
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,028	11.03	11/29/2025							3.9380	I	3.9380
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,079	11.17	01/19/2026	135.250000	4.2500	04:07:40PM	4.2315			3.9546		4.2315
74	RTB 15-01	PIID1526J019	12Y	6.2500	4,353	11.92	10/20/2026	7.200000	4.3500	03:04:04PM	4.3791			4.0437	I	4.0437
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,401	12.05	12/07/2026	100.000000	4.2250	11:03:42AM	4.2250			4.0594		4.2250
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,485	12.28	03/01/2027							4.0867	I	4.0867
77	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,674	12.80	09/06/2027							4.1482	I	4.1482
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,129	14.04	12/04/2028							4.2963	I	4.2963
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,668	15.52	05/27/2030							4.4717	I	4.4717
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,730	15.69	07/28/2030							4.4919	I	4.4919
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,912	16.19	01/26/2031	19.000000	4.8750	02:43:47PM	4.8750			4.5512	I	4.5512
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,086	16.66	07/19/2031	7,501.843128	4.1700	03:59:05PM	4.1932	4.5000		4.6078		4.1932
83	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,164	16.88	10/05/2031	20.000000	4.3250	04:09:02PM	4.3250			4.6332	I	4.6332
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,284	17.20	02/02/2032	4.500000	4.7000	03:26:46PM	4.7000			4.6722	I	4.6722
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,312	17.28	03/01/2032	467.130000	4.4250	03:58:40PM	4.4662	4.6750		4.6814		4.4662
86	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,522	17.86	09/27/2032	4.500000	4.7750	03:27:18PM	4.7750			4.7497	I	4.7497
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,585	18.03	11/29/2032							4.7702	I	4.7702
88	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,697	18.34	03/21/2033	8,499.380000	4.1600	03:37:45PM	4.1908	4.3500		4.8067		4.1908
89	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,291	19.96	11/05/2034					5.2425		5.0000	B	5.2425
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,620	20.86	09/30/2035							4.8961	I	4.8961
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,697	21.07	12/16/2035	773.293000	4.7800	03:58:02PM	4.7963	5.1250		4.8718		4.7963
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,985	21.86	09/29/2036							4.7809	I	4.7809
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,306	22.74	08/16/2037	1.000000	4.9500	11:10:46AM	4.9500			4.6795	I	4.6795
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,375	22.93	10/24/2037	3,016.974355	4.6150	03:58:14PM	4.6221	4.9300		4.6577		4.6221