

BSP Circular 813 Reference Rates - PM
November 24, 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		8	0.02	12/03/2014	493.100000	1.2550	11:47:50AM	1.2550		3.5833		1.2550
2	TBILL 01.07.15*	PIBL1214A010	1M		43	0.12	01/07/2015	1.000000	1.3000	03:09:18PM	1.3000	1.7013	1.5000	B	1.7013
3	TBILL 02.04.15	PIBL0314K018	2M		71	0.20	02/04/2015						1.5000	I	1.5000
4	FXTN 10-36	PIBD1015B367	3M	12.3750	91	0.25	02/24/2015						1.5000	I	1.5000
5	TBILL 03.04.15*	PIBL1214C036	3M		99	0.27	03/04/2015					1.6988	1.5000	B	1.6988
6	TBILL 04.08.15	PIBL1214D044	5M		134	0.37	04/08/2015	500.000000	1.7000	02:19:28PM	1.7000		1.5962		1.7000
7	TBILL 05.06.15	PIBL0614K048	5M		162	0.45	05/06/2015	1.810000	1.6276	11:31:38AM	1.6276		1.6731	I	1.6731
8	FXTN 05-68	PIBD0515E685	5M	6.3750	169	0.46	05/13/2015						1.6923	I	1.6923
9	FXTN 07-47	PIBD0715E477	6M	8.3750	178	0.49	05/22/2015						1.7170	I	1.7170
10	TBILL 06.03.15*	PIBL1214F060	6M		190	0.52	06/03/2015					1.9488	1.7500	B	1.9488
11	TBILL 07.08.15	PIBL1214G078	8M		225	0.62	07/08/2015						1.8068	I	1.8068
12	FXTN 04-20	PIBD0415G203	8M	4.8750	238	0.65	07/21/2015						1.8279	I	1.8279
13	TBILL 08.05.15	PIBL1214H086	9M		253	0.70	08/05/2015						1.8523	I	1.8523
14	RTB 05-09	PIID0515H097	9M	5.8750	267	0.73	08/19/2015	4.300000	2.0000	03:27:23PM	1.8139		1.8750	I	1.8750
15	FXTN 10-37	PIBD1015H370	9M	11.8750	273	0.75	08/25/2015						1.8847	I	1.8847
16	TBILL 09.02.15	PIBL1214I094	9M		281	0.77	09/02/2015						1.8977	I	1.8977
17	TBILL 10.07.15	PIBL1214J100	11M		316	0.87	10/07/2015						1.9545	I	1.9545
18	TBILL 11.04.15*	PIBL1214K117	1Y		344	0.95	11/04/2015	9.236000	1.7051	11:30:25AM	1.7050	2.1950	2.0000	B	2.1950
19	FXTN 05-69	PIBD0515K697	1Y	4.6250	365	1.00	11/25/2015						2.0264	I	2.0264
20	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	385	1.05	12/15/2015						2.0515	I	2.0515
21	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	413	1.13	01/12/2016						2.0867	I	2.0867
22	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	428	1.17	01/27/2016	103.500000	2.0500	03:33:17PM	2.0581	2.5000	2.1056		2.0581
23	RTB 05-10	PIID0516C107	1.5Y	6.0000	464	1.27	03/03/2016	2.100000	2.3750	12:08:09PM	2.3750		2.1508	I	2.1508
24	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	491	1.34	03/30/2016						2.1847	I	2.1847
25	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	517	1.42	04/25/2016	2.500000	1.9250	10:55:27AM	2.1048	2.5000	2.2174	B	2.5000
26	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	519	1.42	04/27/2016						2.2199	I	2.2199
27	FXTN 10-42	PIBD1016I420	2Y	9.1250	649	1.78	09/04/2016					2.4750	2.3833	B	2.4750
28	RTB 07-01	PIID0716I018	2Y	7.0000	669	1.83	09/24/2016						2.4084	I	2.4084
29	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	722	1.98	11/16/2016					2.9188	2.4750	B	2.9188
30	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	857	2.35	03/31/2017	100.100000	2.5000	10:54:34AM	2.5999		2.5601		2.5999
31	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	881	2.41	04/24/2017						2.5752	I	2.5752
32	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	909	2.49	05/22/2017	1,439.700000	2.5255	03:41:08PM	2.5254	2.8750	2.5929		2.5254
33	FXTN 05-70	PIBD0517G705	3Y	4.6250	953	2.61	07/05/2017					2.7000	2.6206	B	2.7000
34	RTB 07-02	PIID0717H026	3Y	6.6250	998	2.73	08/19/2017	7.000000	3.0000	03:46:44PM	3.0000		2.6489	I	2.6489
35	FXTN 10-44	PIBD1017H447	3Y	7.7500	1,002	2.74	08/23/2017						2.6515	I	2.6515
36	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,068	2.92	10/28/2017	1.000000	2.8750	11:08:08AM	2.8750		2.6931	I	2.6931
37	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,079	2.95	11/08/2017					3.3650	2.7000	B	3.3650
38	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,163	3.18	01/31/2018						2.8036	I	2.8036
39	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,275	3.49	05/23/2018	302.240000	2.8450	02:48:05PM	2.8502	3.1250	2.9418		2.8502
40	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,362	3.73	08/18/2018					3.1650	3.0491	B	3.1650
41	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,456	3.99	11/20/2018					3.5050	3.1650	B	3.5050
42	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,547	4.24	02/19/2019						3.1765	I	3.1765
43	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,613	4.42	04/26/2019						3.1848	I	3.1848
44	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,697	4.65	07/19/2019						3.1955	I	3.1955
45	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,739	4.76	08/30/2019						3.2008	I	3.2008
46	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,823	4.99	11/22/2019	7,052.000000	3.2100	03:01:23PM	3.2114	3.5575	3.2114		3.2114
47	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,911	5.23	02/18/2020						3.2791	I	3.2791
48	RTB 10-01	PIID1020H015	6Y	7.2500	2,094	5.73	08/19/2020						3.4198	I	3.4198
49	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,122	5.81	09/16/2020						3.4413	I	3.4413
50	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,213	6.06	12/16/2020						3.5113	I	3.5113

51	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,290	6.27	03/03/2021							3.5705	I	3.5705
52	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,307	6.32	03/20/2021						3.8750	3.5835	B	3.8750
53	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,346	6.42	04/28/2021							3.6135	I	3.6135
54	RTB 10-03	PIID1021J039	7Y	5.7500	2,521	6.90	10/20/2021							3.7481	I	3.7481
55	FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2,556	7.00	11/24/2021					4.1000	3.7750	B	4.1000	
56	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,612	7.15	01/19/2022							3.7741	I	3.7741
57	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,666	7.30	03/14/2022							3.7733	I	3.7733
58	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,807	7.69	08/02/2022							3.7711	I	3.7711
59	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,849	7.80	09/13/2022							3.7704	I	3.7704
60	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,883	7.89	10/17/2022							3.7699	I	3.7699
61	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2,933	8.03	12/06/2022							3.7691	I	3.7691
62	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,009	8.24	02/20/2023							3.7679	I	3.7679
63	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,107	8.51	05/29/2023							3.7664	I	3.7664
64	RTB 10-04	PIID1023H046	9Y	3.2500	3,185	8.72	08/15/2023	46.060000	3.8500	03:37:40PM	3.8328	3.9400	3.7651	B	3.9400	
65	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,254	8.91	10/23/2023							3.7640	I	3.7640
66	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,478	9.52	06/03/2024							3.7605	I	3.7605
67	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,541	9.69	08/05/2024							3.7595	I	3.7595
68	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,556	9.74	08/20/2024	23,773.080000	3.7465	04:05:17PM	3.7580	3.7750	3.7593			3.7580
69	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,639	9.96	11/11/2024					4.3625	3.7580	B	4.3625	
70	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,793	10.38	04/14/2025							3.8105	I	3.8105
71	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,982	10.90	10/20/2025							3.8748	I	3.8748
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,022	11.01	11/29/2025							3.8885	I	3.8885
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,073	11.15	01/19/2026							3.9058	I	3.9058
74	RTB 15-01	PIID1526J019	12Y	6.2500	4,347	11.90	10/20/2026	1.500000	4.2500	02:56:32PM	4.1832		3.9992	I	3.9992	
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,395	12.03	12/07/2026							4.0155	I	4.0155
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,479	12.26	03/01/2027	57.000000	4.1100	03:42:15PM	4.1100		4.0441			4.1100
77	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,668	12.78	09/06/2027							4.1085	I	4.1085
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,123	14.03	12/04/2028							4.2635	I	4.2635
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,662	15.50	05/27/2030							4.4471	I	4.4471
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,724	15.67	07/28/2030							4.4682	I	4.4682
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,906	16.17	01/26/2031							4.5302	I	4.5302
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,080	16.65	07/19/2031	4,357.700000	4.1250	04:14:41PM	4.1287	4.7500	4.5895			4.1287
83	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,158	16.86	10/05/2031							4.6161	I	4.6161
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,278	17.19	02/02/2032							4.6570	I	4.6570
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,306	17.26	03/01/2032	6.715000	4.3750	03:52:29PM	4.4029	5.1000	4.6665	B	5.1000	
86	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,516	17.84	09/27/2032	17.625000	4.7500	03:51:09PM	4.7500		4.7380	I	4.7380	
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,579	18.01	11/29/2032							4.7595	I	4.7595
88	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,691	18.32	03/21/2033	2,787.790000	4.0850	04:10:56PM	4.0991	4.2500	4.7977			4.0991
89	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,285	19.95	11/05/2034					5.2413	5.0000	B	5.2413	
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,614	20.85	09/30/2035	5.000000	4.9000	02:31:48PM	4.9000		4.8731	I	4.8731	
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,691	21.06	12/16/2035	20.000000	4.7250	10:47:45AM	4.7250	5.0125	4.8434	B	5.0125	
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,979	21.85	09/29/2036							4.7323	I	4.7323
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,300	22.72	08/16/2037							4.6085	I	4.6085
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,369	22.91	10/24/2037	404.950000	4.5800	03:48:00PM	4.5709	4.9750	4.5819			4.5709