

BSP Circular 813 Reference Rates - PM
July 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 07.09.14	PIBL0614A012	<1M		7	0.02	07/09/2014						3.1029	I	3.1029
2	FXTN 10-35	PIBD1014G356	<1M	12.7500	13	0.04	07/15/2014						2.7059	I	2.7059
3	TBILL 08.06.14*	PIBL1213H088	1M		35	0.10	08/06/2014					1.4450	1.2500	B	1.4450
4	TBILL 09.03.14	PIBL1213I096	2M		63	0.17	09/03/2014						1.2167	I	1.2167
5	RTB 05-08	PIID0514I080	3M	6.2500	84	0.23	09/24/2014	9.000000	1.7500	03:21:19PM	1.7500		1.1917	I	1.1917
6	FXTN 07-46	PIBD0714J466	3M	6.5000	94	0.26	10/04/2014						1.1798	I	1.1798
7	TBILL 10.08.14*	PIBL1213J102	3M		98	0.27	10/08/2014					1.3663	1.1750	B	1.3663
8	SPTB 10-03	SPTB1014J037	4M	12.2500	104	0.28	10/14/2014						1.1832	I	1.1832
9	TBILL 11.05.14	PIBL1213K119	4M		126	0.35	11/05/2014						1.2135	I	1.2135
10	TBILL 12.03.14	PIBL0614F026	5M		154	0.42	12/03/2014	6.755000	1.2500	10:06:49AM	1.2500		1.2519	I	1.2519
11	TBILL 01.07.15*	PIBL1214A010	6M		189	0.52	01/07/2015					1.5125	1.3000	B	1.5125
12	FXTN 10-36	PIBD1015B367	8M	12.3750	237	0.65	02/24/2015						1.4469	I	1.4469
13	TBILL 03.04.15	PIBL1214C036	8M		245	0.67	03/04/2015						1.4714	I	1.4714
14	TBILL 04.08.15	PIBL1214D044	9M		280	0.77	04/08/2015						1.5786	I	1.5786
15	FXTN 05-68	PIBD0515E685	11M	6.3750	315	0.86	05/13/2015						1.6857	I	1.6857
16	FXTN 07-47	PIBD0715E477	11M	8.3750	324	0.89	05/22/2015						1.7133	I	1.7133
17	TBILL 06.03.15*	PIBL1214F060	1Y		336	0.92	06/03/2015	7.761000	1.6300	11:58:14AM	1.6163	1.9575	1.7500	B	1.9575
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	384	1.05	07/21/2015						1.8325	I	1.8325
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	413	1.13	08/19/2015	5.000000	2.1250	11:04:24AM	2.1250		1.8824	I	1.8824
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	419	1.15	08/25/2015						1.8927	I	1.8927
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	511	1.40	11/25/2015	290.000000	2.4100	09:58:37AM	2.4100		2.0508		2.4100
22	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	531	1.45	12/15/2015						2.0852	I	2.0852
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	559	1.53	01/12/2016						2.1333	I	2.1333
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	574	1.57	01/27/2016	225.521682	2.1850	08:45:42AM	2.1850	2.4750	2.1591		2.1850
25	RTB 05-10	PIID0516C107	2Y	6.0000	610	1.67	03/03/2016	0.400000	2.5500	09:29:35AM	2.5500		2.2210	I	2.2210
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	637	1.74	03/30/2016						2.2674	I	2.2674
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	663	1.82	04/25/2016	22,356.761000	2.2500	04:03:42PM	2.3168	2.4125	2.3121		2.3168
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	665	1.82	04/27/2016					2.9800	2.3155	B	2.9800
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	795	2.18	09/04/2016	200.000000	2.5000	12:06:20PM	2.5175	3.0000	2.4239		2.5175
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	815	2.23	09/24/2016	16.060753	2.6750	03:34:13PM	2.6578		2.4406	I	2.4406
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	868	2.38	11/16/2016						2.4848	I	2.4848
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,003	2.75	03/31/2017						2.5973	I	2.5973
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,027	2.81	04/24/2017	100.000000	2.7500	11:46:34AM	2.7500		2.6174		2.7500
34	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,055	2.89	05/22/2017	901.792000	2.6250	03:57:13PM	2.6285	2.9375	2.6407		2.6285
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,099	3.01	07/05/2017						2.6795	I	2.6795
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,144	3.13	08/19/2017	600.000000	2.9500	04:10:40PM	2.9500		2.7192		2.9500
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,148	3.14	08/23/2017						2.7227	I	2.7227
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,214	3.32	10/28/2017						2.7810	I	2.7810
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,225	3.35	11/08/2017					3.6250	2.7907	B	3.6250
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,309	3.58	01/31/2018					3.6250	2.8648	B	3.6250
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,421	3.89	05/23/2018	5,575.652000	2.9250	04:02:08PM	2.9636	3.2650	2.9636		2.9636
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,508	4.13	08/18/2018	50.000000	3.1750	03:36:01PM	3.1750	3.4625	3.1017		3.1750
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,602	4.39	11/20/2018						3.2508	I	3.2508
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,693	4.64	02/19/2019					3.5000	3.3953	B	3.5000
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,759	4.82	04/26/2019					4.0263	3.5000	B	4.0263
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,843	5.05	07/19/2019						3.5146	I	3.5146
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,885	5.16	08/30/2019						3.5220	I	3.5220
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,969	5.39	11/22/2019	650.000000	3.4800	10:51:52AM	3.4858	3.6500	3.5366		3.4858
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,057	5.63	02/18/2020					3.6500	3.5520	B	3.6500
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,240	6.13	08/19/2020						3.5839	I	3.5839

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,268	6.21	09/16/2020							3.5887	I	3.5887
52	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,359	6.46	12/16/2020	23.000000	3.7250	03:59:03PM	3.7250			3.6046	I	3.6046
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,436	6.67	03/03/2021	3.000000	3.6750	03:55:17PM	3.6750			3.6180	I	3.6180
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,453	6.72	03/20/2021							3.6210	I	3.6210
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,492	6.82	04/28/2021	50.000000	3.6250	09:10:13AM	3.6250	4.0888		3.6278		3.6250
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,667	7.30	10/20/2021							3.6699	I	3.6699
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,702	7.40	11/24/2021	20.000000	3.9000	09:22:20AM	3.9000	4.0000		3.6783	B	4.0000
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,758	7.55	01/19/2022	100.000000	3.7750	03:34:52PM	3.7750	4.1250		3.6918		3.7750
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,812	7.70	03/14/2022							3.7047	I	3.7047
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,953	8.08	08/02/2022							3.7387	I	3.7387
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,995	8.20	09/13/2022							3.7488	I	3.7488
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,029	8.29	10/17/2022							3.7569	I	3.7569
63	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,079	8.43	12/06/2022	500.000000	3.9000	11:43:28AM	3.9000			3.7689		3.9000
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,155	8.64	02/20/2023							3.7872	I	3.7872
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,253	8.91	05/29/2023							3.8108	I	3.8108
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,331	9.12	08/15/2023	31.730000	3.9500	03:52:32PM	3.9363	4.1250		3.8295	B	4.1250
67	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,400	9.31	10/23/2023							3.8461	I	3.8461
68	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,624	9.92	06/03/2024					4.2350		3.9000	B	4.2350
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,687	10.09	08/05/2024							3.9240	I	3.9240
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,785	10.36	11/11/2024							3.9614	I	3.9614
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,939	10.78	04/14/2025							4.0201	I	4.0201
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,128	11.30	10/20/2025							4.0922	I	4.0922
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,168	11.41	11/29/2025							4.1074	I	4.1074
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,219	11.55	01/19/2026							4.1269	I	4.1269
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,493	12.30	10/20/2026	2.445000	4.7000	03:06:36PM	4.6330			4.2313	I	4.2313
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,541	12.43	12/07/2026							4.2496	I	4.2496
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,625	12.66	03/01/2027	8.000000	4.4750	02:37:45PM	4.4750			4.2816	I	4.2816
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,814	13.18	09/06/2027							4.3537	I	4.3537
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,269	14.43	12/04/2028	200.000000	4.6000	11:43:17AM	4.6000			4.5272		4.6000
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,808	15.90	05/27/2030							4.7327	I	4.7327
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,870	16.07	07/28/2030							4.7563	I	4.7563
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,052	16.57	01/26/2031							4.8257	I	4.8257
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,226	17.05	07/19/2031	50.000000	4.6000	02:36:56PM	4.6000	5.0000		4.8920		4.6000
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,304	17.26	10/05/2031							4.9218	I	4.9218
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,424	17.59	02/02/2032	1.000000	5.0800	11:44:13AM	5.0800			4.9675	I	4.9675
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,452	17.66	03/01/2032	11.398000	4.9000	03:44:00PM	4.8973	5.1345		4.9782	B	5.1345
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,662	18.24	09/27/2032							5.0583	I	5.0583
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,725	18.41	11/29/2032							5.0823	I	5.0823
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,837	18.72	03/21/2033	2.910000	5.2200	11:44:07AM	5.1480	5.3875		5.1250	B	5.3875
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,431	20.34	11/05/2034							5.1506	I	5.1506
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,760	21.25	09/30/2035	520.000000	5.2000	02:56:23PM	5.2000			5.1648		5.2000
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,837	21.46	12/16/2035					5.3750		5.1681	B	5.3750
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,125	22.25	09/29/2036	990.000000	5.2000	02:58:48PM	5.2000			5.1805		5.2000
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,446	23.12	08/16/2037	9.000000	5.6000	02:42:20PM	5.5328			5.1943	I	5.1943
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,515	23.31	10/24/2037	137.742000	5.0751	03:59:48PM	5.1459	5.5150		5.1973		5.1459