

BSP Circular 813 Reference Rates - PM
July 2, 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		6	0.02	07/09/2014	94.360000	1.1050	09:13:26AM	1.1050		3.1591		1.1050
2	FXTN 10-35	PIBD1014G356	<1M	12.7500	12	0.03	07/15/2014						2.7500	I	2.7500
3	TBILL 08.06.14*	PIBL1213H088	1M		34	0.09	08/06/2014	14.631672	1.0000	10:07:50AM	1.0012	1.4463	1.2500	B	1.4463
4	TBILL 09.03.14	PIBL1213I096	2M		62	0.17	09/03/2014	10.800000	1.1250	09:10:54AM	1.1250		1.1833	I	1.1833
5	RTB 05-08	PIID0514I080	3M	6.2500	83	0.23	09/24/2014						1.1333	I	1.1333
6	FXTN 07-46	PIBD0714J466	3M	6.5000	93	0.25	10/04/2014						1.1095	I	1.1095
7	TBILL 10.08.14*	PIBL1213J102	3M		97	0.27	10/08/2014	60.000000	1.1000	03:23:15PM	1.1000	1.3663	1.1000		1.1000
8	SPTB 10-03	SPTB1014J037	4M	12.2500	103	0.28	10/14/2014						1.1181	I	1.1181
9	TBILL 11.05.14	PIBL1213K119	4M		125	0.34	11/05/2014						1.1846	I	1.1846
10	TBILL 12.03.14	PIBL0614F026	5M		153	0.42	12/03/2014						1.2692	I	1.2692
11	TBILL 01.07.15*	PIBL1214A010	6M		188	0.52	01/07/2015	0.500000	1.5000	03:34:07PM	1.5000	1.5688	1.3750	B	1.5688
12	FXTN 10-36	PIBD1015B367	8M	12.3750	236	0.65	02/24/2015						1.4974	I	1.4974
13	TBILL 03.04.15	PIBL1214C036	8M		244	0.67	03/04/2015						1.5179	I	1.5179
14	TBILL 04.08.15	PIBL1214D044	9M		279	0.77	04/08/2015						1.6071	I	1.6071
15	FXTN 05-68	PIBD0515E685	11M	6.3750	314	0.86	05/13/2015						1.6964	I	1.6964
16	FXTN 07-47	PIBD0715E477	11M	8.3750	323	0.88	05/22/2015						1.7194	I	1.7194
17	TBILL 06.03.15*	PIBL1214F060	1Y		335	0.92	06/03/2015	4.314000	1.6250	03:24:45PM	1.6437	1.9488	1.7500	B	1.9488
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	383	1.05	07/21/2015						1.8333	I	1.8333
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	412	1.13	08/19/2015						1.8837	I	1.8837
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	418	1.14	08/25/2015						1.8941	I	1.8941
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	510	1.40	11/25/2015						2.0538	I	2.0538
22	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	530	1.45	12/15/2015						2.0886	I	2.0886
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	558	1.53	01/12/2016						2.1372	I	2.1372
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	573	1.57	01/27/2016	1.500000	2.4000	02:31:41PM	2.4000	2.5000	2.1632	B	2.5000
25	RTB 05-10	PIID0516C107	2Y	6.0000	609	1.67	03/03/2016						2.2257	I	2.2257
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	636	1.74	03/30/2016						2.2726	I	2.2726
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	662	1.81	04/25/2016	100.000000	2.3200	11:18:34AM	2.3200	2.4875	2.3177		2.3200
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	664	1.82	04/27/2016					2.9538	2.3212	B	2.9538
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	794	2.17	09/04/2016	7.000000	2.6000	03:37:46PM	2.6321	2.8750	2.4391	B	2.8750
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	814	2.23	09/24/2016	12.735000	2.7000	02:21:52PM	2.7000		2.4573	I	2.4573
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	867	2.37	11/16/2016						2.5054	I	2.5054
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,002	2.74	03/31/2017	1.000000	3.1250	02:35:01PM	3.1250		2.6278	I	2.6278
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,026	2.81	04/24/2017						2.6496	I	2.6496
34	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,054	2.89	05/22/2017					2.9575	2.6750	B	2.9575
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,098	3.01	07/05/2017						2.7129	I	2.7129
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,143	3.13	08/19/2017						2.7517	I	2.7517
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,147	3.14	08/23/2017						2.7551	I	2.7551
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,213	3.32	10/28/2017	1.000000	3.2500	02:35:35PM	3.2500		2.8120	I	2.8120
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,224	3.35	11/08/2017					3.6250	2.8215	B	3.6250
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,308	3.58	01/31/2018	100.000000	3.0400	03:11:47PM	3.0400	3.3750	2.8938		3.0400
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,420	3.89	05/23/2018	203.420000	2.9000	03:31:54PM	2.9659	3.2625	2.9903		2.9659
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,507	4.13	08/18/2018	75.000000	3.1400	02:34:16PM	3.1633	3.3000	3.1215		3.1633
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,601	4.38	11/20/2018						3.2632	I	3.2632
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,692	4.63	02/19/2019					3.5000	3.4005	B	3.5000
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,758	4.81	04/26/2019					4.0275	3.5000	B	4.0275
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,842	5.04	07/19/2019						3.5344	I	3.5344
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,884	5.16	08/30/2019						3.5516	I	3.5516
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,968	5.39	11/22/2019	360.000000	3.4800	02:15:24PM	3.4883	3.7500	3.5859		3.4883
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,056	5.63	02/18/2020					3.6750	3.6220	B	3.6750
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,239	6.13	08/19/2020						3.6969	I	3.6969

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,267	6.21	09/16/2020							3.7083	I	3.7083
52	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,358	6.46	12/16/2020	3.026000	3.5500	02:38:03PM	3.7668			3.7456	I	3.7456
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,435	6.67	03/03/2021	4.700000	3.5000	02:39:03PM	3.5000	3.8750		3.7771	B	3.8750
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,452	6.71	03/20/2021							3.7840	I	3.7840
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,491	6.82	04/28/2021					4.0813		3.8000	B	4.0813
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,666	7.30	10/20/2021							3.8155	I	3.8155
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,701	7.39	11/24/2021	700.000000	3.8700	12:03:50PM	3.8736			3.8186		3.8736
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,757	7.55	01/19/2022	105.000000	3.8150	03:48:11PM	3.7769			3.8235		3.7769
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,811	7.70	03/14/2022							3.8283	I	3.8283
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,952	8.08	08/02/2022							3.8407	I	3.8407
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,994	8.20	09/13/2022							3.8444	I	3.8444
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,028	8.29	10/17/2022							3.8474	I	3.8474
63	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,078	8.43	12/06/2022							3.8519	I	3.8519
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,154	8.64	02/20/2023							3.8586	I	3.8586
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,252	8.90	05/29/2023							3.8672	I	3.8672
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,330	9.12	08/15/2023	99.052000	3.8750	03:24:12PM	3.9022			3.8741		3.9022
67	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,399	9.31	10/23/2023							3.8802	I	3.8802
68	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,623	9.92	06/03/2024					4.2363		3.9000	B	4.2363
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,686	10.09	08/05/2024							3.9245	I	3.9245
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,784	10.36	11/11/2024							3.9626	I	3.9626
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,938	10.78	04/14/2025							4.0225	I	4.0225
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,127	11.30	10/20/2025							4.0961	I	4.0961
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,167	11.41	11/29/2025							4.1116	I	4.1116
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,218	11.55	01/19/2026							4.1315	I	4.1315
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,492	12.30	10/20/2026							4.2381	I	4.2381
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,540	12.43	12/07/2026							4.2568	I	4.2568
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,624	12.66	03/01/2027	5.200000	4.4000	11:40:36AM	4.4095			4.2894	I	4.2894
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,813	13.18	09/06/2027							4.3630	I	4.3630
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,268	14.42	12/04/2028							4.5400	I	4.5400
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,807	15.90	05/27/2030							4.7497	I	4.7497
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,869	16.07	07/28/2030							4.7738	I	4.7738
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,051	16.57	01/26/2031							4.8446	I	4.8446
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,225	17.04	07/19/2031	724.900000	4.6250	03:39:05PM	4.6004	5.0000		4.9123		4.6004
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,303	17.26	10/05/2031							4.9426	I	4.9426
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,423	17.59	02/02/2032							4.9893	I	4.9893
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,451	17.66	03/01/2032	11.150000	4.9250	03:25:05PM	4.8527	5.0775	5.0002	B	5.0775	
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,661	18.24	09/27/2032							5.0819	I	5.0819
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,724	18.41	11/29/2032							5.1064	I	5.1064
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,836	18.72	03/21/2033	9.955000	4.8755	11:48:33AM	5.0183	5.4275	5.1500	B	5.4275	
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,430	20.34	11/05/2034							5.1480	I	5.1480
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,759	21.24	09/30/2035							5.1469	I	5.1469
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,836	21.45	12/16/2035					5.3750		5.1467	B	5.3750
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,124	22.24	09/29/2036	2.500000	5.3000	03:48:59PM	5.3000			5.1457	I	5.1457
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,445	23.12	08/16/2037	17.777000	5.2250	02:23:25PM	5.2320			5.1446	I	5.1446
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,514	23.31	10/24/2037	3,199.800751	5.1450	04:01:03PM	5.1438	5.4872	5.1444			5.1438