

BSP Circular 813 Reference Rates - PM
July 3, 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		5	0.01	07/09/2014						3.2188	I	3.2188
2	FXTN 10-35	PIBD1014G356	<1M	12.7500	11	0.03	07/15/2014						2.7969	I	2.7969
3	TBILL 08.06.14*	PIBL1213H088	1M		33	0.09	08/06/2014					1.4475	1.2500	B	1.4475
4	TBILL 09.03.14	PIBL1213I096	2M		61	0.17	09/03/2014	1.079000	0.9550	09:23:31AM	0.9550		1.2056	I	1.2056
5	RTB 05-08	PIID0514I080	3M	6.2500	82	0.22	09/24/2014	9.000000	1.6500	03:21:53PM	1.6500		1.1722	I	1.1722
6	FXTN 07-46	PIBD0714J466	3M	6.5000	92	0.25	10/04/2014						1.1563	I	1.1563
7	TBILL 10.08.14*	PIBL1213J102	3M		96	0.26	10/08/2014	1.980000	1.1000	02:34:56PM	1.1000	1.3638	1.1500	B	1.3638
8	SPTB 10-03	SPTB1014J037	4M	12.2500	102	0.28	10/14/2014						1.1648	I	1.1648
9	TBILL 11.05.14	PIBL1213K119	4M		124	0.34	11/05/2014						1.2192	I	1.2192
10	TBILL 12.03.14	PIBL0614F026	5M		152	0.42	12/03/2014	5.023000	1.2501	03:51:29PM	1.2501		1.2885	I	1.2885
11	TBILL 01.07.15*	PIBL1214A010	6M		187	0.51	01/07/2015					1.5725	1.3750	B	1.5725
12	FXTN 10-36	PIBD1015B367	8M	12.3750	235	0.64	02/24/2015						1.4974	I	1.4974
13	TBILL 03.04.15	PIBL1214C036	8M		243	0.67	03/04/2015						1.5179	I	1.5179
14	TBILL 04.08.15	PIBL1214D044	9M		278	0.76	04/08/2015						1.6071	I	1.6071
15	FXTN 05-68	PIBD0515E685	11M	6.3750	313	0.86	05/13/2015						1.6964	I	1.6964
16	FXTN 07-47	PIBD0715E477	11M	8.3750	322	0.88	05/22/2015						1.7194	I	1.7194
17	TBILL 06.03.15*	PIBL1214F060	1Y		334	0.92	06/03/2015	49.526300	1.6250	03:24:18PM	1.6250	1.9550	1.7500	B	1.9550
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	382	1.05	07/21/2015						1.8362	I	1.8362
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	411	1.13	08/19/2015						1.8883	I	1.8883
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	417	1.14	08/25/2015						1.8991	I	1.8991
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	509	1.39	11/25/2015						2.0644	I	2.0644
22	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	529	1.45	12/15/2015						2.1003	I	2.1003
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	557	1.52	01/12/2016						2.1507	I	2.1507
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	572	1.57	01/27/2016	20.000000	2.3500	02:29:24PM	2.3500	2.4000	2.1776	B	2.4000
25	RTB 05-10	PIID0516C107	2Y	6.0000	608	1.66	03/03/2016	1.550000	2.5000	02:08:35PM	2.6530		2.2423	I	2.2423
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	635	1.74	03/30/2016						2.2908	I	2.2908
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	661	1.81	04/25/2016	510.000000	2.3625	04:01:44PM	2.3398	2.4500	2.3375		2.3398
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	663	1.82	04/27/2016					2.9763	2.3411	B	2.9763
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	793	2.17	09/04/2016	9.720000	2.6500	10:31:03AM	2.6500	3.0000	2.4607	B	3.0000
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	813	2.23	09/24/2016					3.1250	2.4791	B	3.1250
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	866	2.37	11/16/2016						2.5279	I	2.5279
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,001	2.74	03/31/2017						2.6521	I	2.6521
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,025	2.81	04/24/2017						2.6742	I	2.6742
34	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,053	2.88	05/22/2017	6.000000	2.6000	11:05:15AM	2.6000	2.9675	2.7000	B	2.9675
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,097	3.00	07/05/2017						2.7356	I	2.7356
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,142	3.13	08/19/2017						2.7721	I	2.7721
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,146	3.14	08/23/2017						2.7753	I	2.7753
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,212	3.32	10/28/2017						2.8288	I	2.8288
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,223	3.35	11/08/2017					3.6250	2.8377	B	3.6250
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,307	3.58	01/31/2018	50.000000	3.0250	10:52:22AM	3.0250	3.3750	2.9057		3.0250
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,419	3.89	05/23/2018	150.300000	3.1250	11:00:27AM	2.9869	3.2888	2.9964		2.9869
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,506	4.12	08/18/2018	141.000000	3.2000	03:26:12PM	3.1940	3.3000	3.1260		3.1940
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,600	4.38	11/20/2018						3.2661	I	3.2661
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,691	4.63	02/19/2019					3.5000	3.4017	B	3.5000
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,757	4.81	04/26/2019					4.0188	3.5000	B	4.0188
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,841	5.04	07/19/2019	27.600000	3.3000	10:39:42AM	3.3000		3.5171	I	3.5171
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,883	5.16	08/30/2019						3.5256	I	3.5256
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,967	5.39	11/22/2019	1,723.250000	3.5300	02:07:54PM	3.5328	3.8750	3.5427		3.5328
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,055	5.63	02/18/2020	2.000000	3.7000	03:41:41PM	3.7000	3.6750	3.5606	B	3.6750
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,238	6.13	08/19/2020	4.200000	3.6250	11:10:36AM	3.6250		3.5978	I	3.5978

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,266	6.20	09/16/2020						3.6035	I	3.6035
52	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,357	6.45	12/16/2020	7.000000	3.8500	02:55:33PM	3.8500		3.6220	I	3.6220
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,434	6.66	03/03/2021	144.600000	3.6500	02:40:49PM	3.6500		3.6376		3.6500
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,451	6.71	03/20/2021	1.489000	3.5500	02:51:05PM	3.5500	4.0500	3.6411	B	4.0500
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,490	6.82	04/28/2021					4.1300	3.6490	B	4.1300
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,665	7.30	10/20/2021						3.6955	I	3.6955
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,700	7.39	11/24/2021	303.499000	3.8700	10:40:45AM	3.8766		3.7048		3.8766
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,756	7.55	01/19/2022	1,050.000000	3.7900	02:08:33PM	3.8220	4.1250	3.7197		3.8220
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,810	7.69	03/14/2022						3.7341	I	3.7341
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,951	8.08	08/02/2022						3.7716	I	3.7716
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,993	8.19	09/13/2022	9.170000	4.0500	03:55:54PM	4.0500		3.7827	I	3.7827
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,027	8.29	10/17/2022						3.7918	I	3.7918
63	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,077	8.42	12/06/2022	150.000000	3.9750	11:01:19AM	3.9750		3.8051		3.9750
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,153	8.63	02/20/2023						3.8253	I	3.8253
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,251	8.90	05/29/2023						3.8514	I	3.8514
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,329	9.11	08/15/2023	32.136000	3.8750	03:22:06PM	3.9473	4.2500	3.8721	B	4.2500
67	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,398	9.30	10/23/2023						3.8904	I	3.8904
68	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,622	9.92	06/03/2024					4.2488	3.9500	B	4.2488
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,685	10.09	08/05/2024						3.9735	I	3.9735
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,783	10.36	11/11/2024						4.0101	I	4.0101
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,937	10.78	04/14/2025						4.0676	I	4.0676
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,126	11.30	10/20/2025						4.1382	I	4.1382
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,166	11.41	11/29/2025						4.1532	I	4.1532
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,217	11.55	01/19/2026						4.1722	I	4.1722
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,491	12.30	10/20/2026	1.700000	4.6000	11:27:31AM	4.6000		4.2746	I	4.2746
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,539	12.43	12/07/2026						4.2925	I	4.2925
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,623	12.66	03/01/2027	7.981000	4.4000	02:39:11PM	4.3337		4.3239	I	4.3239
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,812	13.17	09/06/2027						4.3944	I	4.3944
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,267	14.42	12/04/2028						4.5644	I	4.5644
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,806	15.90	05/27/2030						4.7657	I	4.7657
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,868	16.07	07/28/2030						4.7888	I	4.7888
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,050	16.56	01/26/2031						4.8568	I	4.8568
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,224	17.04	07/19/2031	1,267.164000	4.6600	04:10:06PM	4.6522	5.0000	4.9218		4.6522
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,302	17.25	10/05/2031						4.9509	I	4.9509
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,422	17.58	02/02/2032						4.9958	I	4.9958
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,450	17.66	03/01/2032	133.000000	5.2500	03:48:25PM	5.0138	5.2800	5.0062		5.0138
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,660	18.23	09/27/2032						5.0846	I	5.0846
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,723	18.41	11/29/2032						5.1082	I	5.1082
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,835	18.71	03/21/2033					5.4288	5.1500	B	5.4288
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,429	20.34	11/05/2034						5.1608	I	5.1608
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,758	21.24	09/30/2035	50.000000	5.2250	11:52:07AM	5.2250		5.1668		5.2250
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,835	21.45	12/16/2035	7.800000	5.2500	03:54:14PM	5.3187	5.3750	5.1682	B	5.3750
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,123	22.24	09/29/2036	4.000000	5.2900	09:56:17AM	5.2900		5.1735	I	5.1735
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,444	23.12	08/16/2037	5.963000	5.5000	02:47:12PM	5.1838		5.1793	I	5.1793
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,513	23.31	10/24/2037	119.124000	5.1350	02:46:49PM	5.1491	5.5110	5.1806		5.1491