

BSP Circular 813 Reference Rates - PM
July 4, 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		2	0.01	07/09/2014						3.4210	I	3.4210
2	FXTN 10-35	PIBD1014G356	<1M	12.7500	8	0.02	07/15/2014						2.9472	I	2.9472
3	TBILL 08.06.14*	PIBL1213H088	1M		30	0.08	08/06/2014	1,300.000000	1.1700	03:50:41PM	1.2100	1.4450	1.2100		1.2100
4	TBILL 09.03.14	PIBL1213I096	2M		58	0.16	09/03/2014						1.3167	I	1.3167
5	RTB 05-08	PIID0514I080	2M	6.2500	79	0.22	09/24/2014	315.000000	1.4000	10:44:51AM	1.4000		1.3967		1.4000
6	FXTN 07-46	PIBD0714J466	3M	6.5000	89	0.24	10/04/2014						1.4348	I	1.4348
7	TBILL 10.08.14*	PIBL1213J102	3M		93	0.26	10/08/2014					1.3663	1.4500	B	1.3663
8	SPTB 10-03	SPTB1014J037	3M	12.2500	99	0.27	10/14/2014	305.000000	1.4500	10:45:40AM	1.4500		1.4451		1.4500
9	TBILL 11.05.14	PIBL1213K119	4M		121	0.33	11/05/2014						1.4269	I	1.4269
10	TBILL 12.03.14	PIBL0614F026	5M		149	0.41	12/03/2014						1.4038	I	1.4038
11	TBILL 01.07.15*	PIBL1214A010	6M		184	0.51	01/07/2015					1.5788	1.3750	B	1.5788
12	FXTN 10-36	PIBD1015B367	8M	12.3750	232	0.64	02/24/2015						1.4811	I	1.4811
13	TBILL 03.04.15	PIBL1214C036	8M		240	0.66	03/04/2015						1.4988	I	1.4988
14	TBILL 04.08.15	PIBL1214D044	9M		275	0.76	04/08/2015	0.170000	1.6000	10:21:28AM	1.6000		1.5762	I	1.5762
15	FXTN 05-68	PIBD0515E685	10M	6.3750	310	0.85	05/13/2015						1.6536	I	1.6536
16	FXTN 07-47	PIBD0715E477	11M	8.3750	319	0.87	05/22/2015						1.6735	I	1.6735
17	TBILL 06.03.15*	PIBL1214F060	1Y		331	0.91	06/03/2015	8.743000	1.6500	02:27:08PM	1.6277	1.9125	1.7000	B	1.9125
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	379	1.04	07/21/2015						1.7917	I	1.7917
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	408	1.12	08/19/2015						1.8471	I	1.8471
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	414	1.13	08/25/2015						1.8586	I	1.8586
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	506	1.39	11/25/2015	100.000000	2.3800	10:27:15AM	2.3800		2.0343		2.3800
22	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	526	1.44	12/15/2015						2.0725	I	2.0725
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	554	1.52	01/12/2016						2.1260	I	2.1260
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	569	1.56	01/27/2016	8.000000	2.3500	10:48:14AM	2.3000	2.5125	2.1547	B	2.5125
25	RTB 05-10	PIID0516C107	2Y	6.0000	605	1.66	03/03/2016	0.680000	2.7500	03:17:30PM	2.7926		2.2234	I	2.2234
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	632	1.73	03/30/2016						2.2750	I	2.2750
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	658	1.80	04/25/2016	5,455.280000	2.3350	03:45:44PM	2.3285	2.5000	2.3247		2.3285
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	660	1.81	04/27/2016					3.0150	2.3285	B	3.0150
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	790	2.16	09/04/2016					3.0000	2.4483	B	3.0000
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	810	2.22	09/24/2016	3.000000	2.5250	02:22:04PM	2.5250	3.1250	2.4668	B	3.1250
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	863	2.36	11/16/2016						2.5156	I	2.5156
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	998	2.73	03/31/2017	600.000000	2.7000	09:53:24AM	2.7417		2.6401		2.7417
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,022	2.80	04/24/2017						2.6622	I	2.6622
34	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,050	2.87	05/22/2017	100.000000	2.6500	10:52:34AM	2.6500	2.7125	2.6880		2.6500
35	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,094	3.00	07/05/2017					3.2675	2.7286	B	3.2675
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,139	3.12	08/19/2017	3,127.226000	3.0250	03:34:18PM	2.9957		2.7620		2.9957
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,143	3.13	08/23/2017						2.7650	I	2.7650
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,209	3.31	10/28/2017						2.8139	I	2.8139
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,220	3.34	11/08/2017	100.000000	2.8250	09:26:05AM	2.8250	3.5000	2.8221		2.8250
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,304	3.57	01/31/2018					3.5000	2.8844	B	3.5000
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,416	3.88	05/23/2018	4,782.700000	2.9650	03:58:59PM	2.9675	3.3063	2.9675		2.9675
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,503	4.11	08/18/2018	50.000000	3.1750	11:24:43AM	3.1750	3.3000	3.1046		3.1750
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,597	4.37	11/20/2018						3.2527	I	3.2527
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,688	4.62	02/19/2019					3.5000	3.3960	B	3.5000
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,754	4.80	04/26/2019					4.1363	3.5000	B	4.1363
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,838	5.03	07/19/2019						3.5143	I	3.5143
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,880	5.15	08/30/2019						3.5214	I	3.5214
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,964	5.38	11/22/2019	3,701.250000	3.4975	03:56:57PM	3.4933	3.7500	3.5357		3.4933
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,052	5.62	02/18/2020					3.6750	3.5506	B	3.6750
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,235	6.12	08/19/2020	14.265000	3.6300	11:35:38AM	3.6537		3.5817	I	3.5817

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,263	6.20	09/16/2020							3.5865	I	3.5865
52	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,354	6.44	12/16/2020							3.6019	I	3.6019
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,431	6.66	03/03/2021							3.6150	I	3.6150
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,448	6.70	03/20/2021	1.000000	3.6000	03:33:22PM	3.6000	4.0000	3.6179	B	4.0000	
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,487	6.81	04/28/2021	50.000000	3.6250	11:30:36AM	3.6250	4.1475	3.6245		3.6250	
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,662	7.29	10/20/2021						3.6748	I	3.6748	
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,697	7.38	11/24/2021	50.000000	3.8750	10:43:51AM	3.8750		3.6849		3.8750	
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,753	7.54	01/19/2022	134.000000	3.8250	03:17:53PM	3.8174	4.2500	3.7010		3.8174	
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,807	7.69	03/14/2022						3.7165	I	3.7165	
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,948	8.07	08/02/2022						3.7571	I	3.7571	
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,990	8.19	09/13/2022						3.7691	I	3.7691	
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,024	8.28	10/17/2022						3.7789	I	3.7789	
63	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,074	8.42	12/06/2022						3.7933	I	3.7933	
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,150	8.62	02/20/2023						3.8151	I	3.8151	
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,248	8.89	05/29/2023						3.8433	I	3.8433	
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,326	9.11	08/15/2023	103.760811	4.1500	02:34:43PM	3.8799	4.1723	3.8657		3.8799	
67	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,395	9.30	10/23/2023						3.8856	I	3.8856	
68	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,619	9.91	06/03/2024					4.2588	3.9500	B	4.2588	
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,682	10.08	08/05/2024						3.9735	I	3.9735	
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,780	10.35	11/11/2024						4.0101	I	4.0101	
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,934	10.77	04/14/2025						4.0676	I	4.0676	
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,123	11.29	10/20/2025						4.1382	I	4.1382	
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,163	11.40	11/29/2025						4.1532	I	4.1532	
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,214	11.54	01/19/2026						4.1722	I	4.1722	
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,488	12.29	10/20/2026	1.000000	4.7500	10:13:29AM	4.7500		4.2746	I	4.2746	
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,536	12.42	12/07/2026						4.2925	I	4.2925	
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,620	12.65	03/01/2027	3.100000	4.3750	02:58:43PM	4.6168		4.3239	I	4.3239	
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,809	13.17	09/06/2027						4.3944	I	4.3944	
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,264	14.41	12/04/2028						4.5644	I	4.5644	
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,803	15.89	05/27/2030						4.7657	I	4.7657	
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,865	16.06	07/28/2030						4.7888	I	4.7888	
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,047	16.56	01/26/2031						4.8568	I	4.8568	
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,221	17.03	07/19/2031	3,683.855000	4.6050	03:56:48PM	4.6148	4.6350	4.9218		4.6148	
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,299	17.25	10/05/2031						4.9509	I	4.9509	
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,419	17.57	02/02/2032						4.9958	I	4.9958	
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,447	17.65	03/01/2032	103.995646	4.9500	03:14:01PM	4.9216	5.2996	5.0062		4.9216	
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,657	18.23	09/27/2032	14.000000	5.3500	09:09:49AM	5.3750		5.0846	I	5.0846	
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,720	18.40	11/29/2032						5.1082	I	5.1082	
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,832	18.70	03/21/2033	9.798000	4.8750	03:38:36PM	4.9174	5.4338	5.1500	B	5.4338	
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,426	20.33	11/05/2034						5.1415	I	5.1415	
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,755	21.23	09/30/2035						5.1369	I	5.1369	
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,832	21.44	12/16/2035	2.000000	5.2500	08:55:05AM	5.2500	5.3750	5.1358	B	5.3750	
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,120	22.23	09/29/2036	4.000000	5.3000	08:45:49AM	5.3000		5.1317	I	5.1317	
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,441	23.11	08/16/2037	0.450000	5.1250	02:35:44PM	5.1250		5.1271	I	5.1271	
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,510	23.30	10/24/2037	433.515000	5.1800	03:58:14PM	5.1240	5.4910	5.1261		5.1240	