

BSP Circular 813 Reference Rates - PM
July 8, 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	FXTN 10-35	PIBD1014G356	<1M	12.7500	6	0.02	07/15/2014						3.0833	I	3.0833
2	TBILL 08.06.14*	PIBL1213H088	1M		28	0.08	08/06/2014	1.201078	1.2500	08:49:08AM	1.1250	1.4475	1.2500	B	1.4475
3	TBILL 09.03.14	PIBL1213I096	2M		56	0.15	09/03/2014	408.000000	1.0000	03:30:26PM	1.0000		1.1867		1.0000
4	RTB 05-08	PIID0514I080	2M	6.2500	77	0.21	09/24/2014	4.000000	2.6000	03:28:56PM	2.6000		1.1392	I	1.1392
5	FXTN 07-46	PIBD0714J466	3M	6.5000	87	0.24	10/04/2014						1.1165	I	1.1165
6	TBILL 10.08.14*	PIBL1213J102	3M		91	0.25	10/08/2014	1,952.196000	1.1100	04:10:39PM	1.1075	1.4000	1.1075		1.1075
7	SPTB 10-03	SPTB1014J037	3M	12.2500	97	0.27	10/14/2014						1.1348	I	1.1348
8	TBILL 11.05.14	PIBL1213K119	4M		119	0.33	11/05/2014						1.2351	I	1.2351
9	TBILL 12.03.14	PIBL0614F026	5M		147	0.40	12/03/2014						1.3627	I	1.3627
10	TBILL 01.07.15*	PIBL1214A010	6M		182	0.50	01/07/2015	1,150.000000	1.5250	03:59:57PM	1.5222	1.8150	1.5222		1.5222
11	FXTN 10-36	PIBD1015B367	8M	12.3750	230	0.63	02/24/2015						1.5525	I	1.5525
12	TBILL 03.04.15	PIBL1214C036	8M		238	0.65	03/04/2015						1.5576	I	1.5576
13	TBILL 04.08.15	PIBL1214D044	9M		273	0.75	04/08/2015						1.5796	I	1.5796
14	FXTN 05-68	PIBD0515E685	10M	6.3750	308	0.84	05/13/2015						1.6017	I	1.6017
15	FXTN 07-47	PIBD0715E477	11M	8.3750	317	0.87	05/22/2015						1.6074	I	1.6074
16	TBILL 06.03.15	PIBL1214F060	11M		329	0.90	06/03/2015	0.100000	1.6000	08:51:44AM	1.6000		1.6150	I	1.6150
17	TBILL 07.08.15*	PIBL1214G078	1Y		364	1.00	07/08/2015	436.868000	1.6250	11:58:44AM	1.6371	2.0438	1.6371		1.6371
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	377	1.03	07/21/2015						1.6671	I	1.6671
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	406	1.11	08/19/2015	35.200000	2.0000	03:22:47PM	1.9647		1.7342	I	1.7342
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	412	1.13	08/25/2015						1.7480	I	1.7480
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	504	1.38	11/25/2015						1.9606	I	1.9606
22	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	524	1.43	12/15/2015						2.0068	I	2.0068
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	552	1.51	01/12/2016						2.0715	I	2.0715
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	567	1.55	01/27/2016					2.4000	2.1062	B	2.4000
25	RTB 05-10	PIID0516C107	2Y	6.0000	603	1.65	03/03/2016						2.1894	I	2.1894
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	630	1.72	03/30/2016						2.2518	I	2.2518
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	656	1.80	04/25/2016	12,150.567000	2.3150	04:01:49PM	2.3165	2.3500	2.3119		2.3165
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	658	1.80	04/27/2016					3.0135	2.3165	B	3.0135
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	788	2.16	09/04/2016	402.726000	2.5250	03:22:09PM	2.5152	3.1250	2.4080		2.5152
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	808	2.21	09/24/2016						2.4221	I	2.4221
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	861	2.36	11/16/2016						2.4593	I	2.4593
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	996	2.73	03/31/2017						2.5543	I	2.5543
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,020	2.79	04/24/2017						2.5712	I	2.5712
34	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,048	2.87	05/22/2017	2,378.000000	2.6125	03:54:43PM	2.6219	2.6500	2.5909		2.6219
35	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,092	2.99	07/05/2017					3.2513	2.6219	B	3.2513
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,137	3.11	08/19/2017						2.6682	I	2.6682
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,141	3.12	08/23/2017						2.6723	I	2.6723
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,207	3.30	10/28/2017	1.000000	3.2500	10:33:35AM	3.2500		2.7403	I	2.7403
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,218	3.33	11/08/2017					3.2000	2.7516	B	3.2000
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,302	3.56	01/31/2018	102.000000	3.0500	10:46:33AM	3.0515	3.5000	2.8381		3.0515
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,414	3.87	05/23/2018	5,890.030000	2.9475	03:46:50PM	2.9517	3.2615	2.9534		2.9517
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,501	4.11	08/18/2018	300.000000	3.1500	03:30:45PM	3.1550	3.4625	3.0941		3.1550
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,595	4.37	11/20/2018						3.2461	I	3.2461
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,686	4.62	02/19/2019					3.6500	3.3933	B	3.6500
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,752	4.80	04/26/2019					4.1038	3.5000	B	4.1038
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,836	5.03	07/19/2019						3.5344	I	3.5344
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,878	5.14	08/30/2019						3.5516	I	3.5516
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,962	5.37	11/22/2019	4,560.000000	3.4600	03:52:43PM	3.4666	3.5250	3.5859		3.4666
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,050	5.61	02/18/2020	102.000000	3.6750	03:28:28PM	3.6015	3.6750	3.6220		3.6015
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,233	6.11	08/19/2020	10.000000	3.7000	11:09:28AM	3.7000		3.6969	I	3.6969

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,261	6.19	09/16/2020											3.7083	I	3.7083	
52	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,352	6.44	12/16/2020												3.7456	I	3.7456
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,429	6.65	03/03/2021												3.7771	I	3.7771
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,446	6.70	03/20/2021											3.8000	3.7840	B	3.8000
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,485	6.80	04/28/2021											4.1000	3.8000	B	4.1000
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,660	7.28	10/20/2021												3.8155	I	3.8155
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,695	7.38	11/24/2021	369.260000	3.8750	03:02:38PM	3.8751								3.8186		3.8751
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,751	7.53	01/19/2022	64.394476	3.7000	03:51:28PM	3.7265	3.8000							3.8235		3.7265
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,805	7.68	03/14/2022												3.8283	I	3.8283
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,946	8.07	08/02/2022												3.8407	I	3.8407
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,988	8.18	09/13/2022												3.8444	I	3.8444
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,022	8.27	10/17/2022												3.8474	I	3.8474
63	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,072	8.41	12/06/2022												3.8519	I	3.8519
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,148	8.62	02/20/2023												3.8586	I	3.8586
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,246	8.89	05/29/2023												3.8672	I	3.8672
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,324	9.10	08/15/2023	346.033000	3.8850	03:42:50PM	3.9206	3.8997							3.8741		3.9206
67	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,393	9.29	10/23/2023												3.8802	I	3.8802
68	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,617	9.90	06/03/2024											4.2038	3.9000	B	4.2038
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,680	10.08	08/05/2024												3.9179	I	3.9179
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,778	10.34	11/11/2024												3.9458	I	3.9458
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,932	10.77	04/14/2025												3.9897	I	3.9897
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,121	11.28	10/20/2025												4.0435	I	4.0435
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,161	11.39	11/29/2025												4.0548	I	4.0548
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,212	11.53	01/19/2026												4.0694	I	4.0694
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,486	12.28	10/20/2026	14.400000	4.5000	10:57:18AM	4.5000								4.1473	I	4.1473
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,534	12.41	12/07/2026												4.1610	I	4.1610
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,618	12.64	03/01/2027	27.100000	4.3550	02:59:35PM	4.3509								4.1849	I	4.1849
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,807	13.16	09/06/2027												4.2387	I	4.2387
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,262	14.41	12/04/2028												4.3682	I	4.3682
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,801	15.88	05/27/2030	100.000000	4.7000	02:52:33PM	4.7000								4.5216		4.7000
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,863	16.05	07/28/2030												4.5393	I	4.5393
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,045	16.55	01/26/2031												4.5911	I	4.5911
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,219	17.03	07/19/2031	6,957.402000	4.5425	04:13:41PM	4.5630	4.6000							4.6406		4.5630
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,297	17.24	10/05/2031												4.6628	I	4.6628
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,417	17.57	02/02/2032												4.6969	I	4.6969
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,445	17.65	03/01/2032	35.613462	4.9000	03:43:57PM	5.0525	4.9950							4.7049	B	4.9950
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,655	18.22	09/27/2032	2.500000	5.2500	02:52:50PM	5.2500								4.7647	I	4.7647
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,718	18.39	11/29/2032												4.7826	I	4.7826
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,830	18.70	03/21/2033	134.900000	4.7600	03:30:20PM	4.8145	5.2888							4.8145		4.8145
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,424	20.33	11/05/2034												4.9158	I	4.9158
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,753	21.23	09/30/2035	0.500000	5.4000	03:30:24PM	5.4000								4.9719	I	4.9719
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,830	21.44	12/16/2035	0.500000	5.3750	02:22:11PM	5.3750	5.3750							4.9850	B	5.3750
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,118	22.23	09/29/2036												5.0341	I	5.0341
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,439	23.10	08/16/2037	17.150000	5.3000	02:17:09PM	5.3320								5.0888	I	5.0888
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,508	23.29	10/24/2037	974.040000	5.0800	04:04:07PM	5.0963	5.4645	5.1006								5.0963