

BSP Circular 813 Reference Rates - PM
July 9, 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	5	0.01	07/15/2014						3.1538	I	3.1538
2	TBILL 08.06.14*	PIBL1213H088	1M		27	0.07	08/06/2014					1.4500	1.2500	B	1.4500
3	TBILL 09.03.14	PIBL1213I096	2M		55	0.15	09/03/2014						1.1608	I	1.1608
4	RTB 05-08	PIID0514I080	2M	6.2500	76	0.21	09/24/2014	110.000000	1.3800	03:16:15PM	1.3800		1.0938		1.3800
5	FXTN 07-46	PIBD0714J466	3M	6.5000	86	0.24	10/04/2014						1.0619	I	1.0619
6	TBILL 10.08.14*	PIBL1213J102	3M		90	0.25	10/08/2014	2,937.431000	1.0350	03:23:15PM	1.0492	1.3763	1.0492		1.0492
7	SPTB 10-03	SPTB1014J037	3M	12.2500	96	0.26	10/14/2014						1.0728	I	1.0728
8	TBILL 11.05.14	PIBL1213K119	4M		118	0.32	11/05/2014						1.1591	I	1.1591
9	TBILL 12.03.14	PIBL0614F026	5M		146	0.40	12/03/2014						1.2691	I	1.2691
10	TBILL 01.07.15*	PIBL1214A010	6M		181	0.50	01/07/2015	3,469.200000	1.3750	03:21:33PM	1.4065	1.7250	1.4065		1.4065
11	FXTN 10-36	PIBD1015B367	8M	12.3750	229	0.63	02/24/2015						1.4971	I	1.4971
12	TBILL 03.04.15	PIBL1214C036	8M		237	0.65	03/04/2015						1.5122	I	1.5122
13	TBILL 04.08.15	PIBL1214D044	9M		272	0.75	04/08/2015						1.5782	I	1.5782
14	FXTN 05-68	PIBD0515E685	10M	6.3750	307	0.84	05/13/2015						1.6443	I	1.6443
15	FXTN 07-47	PIBD0715E477	11M	8.3750	316	0.87	05/22/2015						1.6613	I	1.6613
16	TBILL 06.03.15	PIBL1214F060	11M		328	0.90	06/03/2015						1.6839	I	1.6839
17	TBILL 07.08.15*	PIBL1214G078	1Y		363	1.00	07/08/2015	13.157000	1.6255	10:23:41AM	1.6255	1.9675	1.7500	B	1.9675
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	376	1.03	07/21/2015						1.7744	I	1.7744
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	405	1.11	08/19/2015						1.8289	I	1.8289
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	411	1.13	08/25/2015						1.8401	I	1.8401
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	503	1.38	11/25/2015	390.000000	2.3500	02:05:28PM	2.3723		2.0129		2.3723
22	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	523	1.43	12/15/2015						2.0505	I	2.0505
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	551	1.51	01/12/2016						2.1030	I	2.1030
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	566	1.55	01/27/2016					2.4500	2.1312	B	2.4500
25	RTB 05-10	PIID0516C107	2Y	6.0000	602	1.65	03/03/2016						2.1988	I	2.1988
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	629	1.72	03/30/2016						2.2495	I	2.2495
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	655	1.79	04/25/2016	23,339.933000	2.3000	03:57:54PM	2.3021	2.3500	2.2983		2.3021
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	657	1.80	04/27/2016					2.7913	2.3021	B	2.7913
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	787	2.15	09/04/2016	1.100000	2.6000	10:56:45AM	2.6000	2.9000	2.3921	B	2.9000
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	807	2.21	09/24/2016						2.4060	I	2.4060
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	860	2.35	11/16/2016						2.4427	I	2.4427
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	995	2.72	03/31/2017	151.400000	2.7500	11:00:32AM	2.7039		2.5362		2.7039
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,019	2.79	04/24/2017						2.5528	I	2.5528
34	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,047	2.87	05/22/2017	4,342.500000	2.5900	04:00:34PM	2.5975	2.6250	2.5722		2.5975
35	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,091	2.99	07/05/2017	50.000000	2.7500	11:03:51AM	2.7500	3.2505	2.6027		2.7500
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,136	3.11	08/19/2017	0.905000	2.6750	10:48:29AM	2.6750		2.6467	I	2.6467
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,140	3.12	08/23/2017						2.6507	I	2.6507
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,206	3.30	10/28/2017						2.7152	I	2.7152
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,217	3.33	11/08/2017	100.000000	3.0000	11:13:48AM	3.0000	3.1625	2.7260		3.0000
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,301	3.56	01/31/2018	100.770000	3.0000	10:07:50AM	3.0000	3.5000	2.8082		3.0000
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,413	3.87	05/23/2018	6,374.419000	2.9050	04:00:58PM	2.9165	3.2225	2.9178		2.9165
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,500	4.11	08/18/2018	200.000000	3.1300	03:33:31PM	3.1300	3.2500	3.0677		3.1300
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,594	4.36	11/20/2018						3.2296	I	3.2296
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,685	4.61	02/19/2019					3.6250	3.3863	B	3.6250
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,751	4.79	04/26/2019					4.0725	3.5000	B	4.0725
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,835	5.02	07/19/2019	200.000000	3.4000	10:11:51AM	3.4000		3.5218		3.4000
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,877	5.14	08/30/2019						3.5327	I	3.5327
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,961	5.37	11/22/2019	5,530.000000	3.4050	03:57:43PM	3.4270	3.5500	3.5545		3.4270
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,049	5.61	02/18/2020					3.6750	3.5774	B	3.6750
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,232	6.11	08/19/2020						3.6249	I	3.6249

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,260	6.19	09/16/2020											3.6321	I	3.6321	
52	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,351	6.44	12/16/2020												3.6558	I	3.6558
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,428	6.65	03/03/2021	0.050000	3.7000	03:22:23PM	3.7000								3.6758	I	3.6758
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,445	6.69	03/20/2021	17.564000	3.6000	11:50:56AM	3.6000	3.7750							3.6802	B	3.7750
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,484	6.80	04/28/2021	163.000000	3.7000	03:46:19PM	3.7000	4.0875							3.6903		3.7000
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,659	7.28	10/20/2021	29.446000	3.6000	02:50:45PM	3.6471								3.7227	I	3.7227
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,694	7.38	11/24/2021												3.7292	I	3.7292
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,750	7.53	01/19/2022	71.000000	3.7500	03:58:00PM	3.7021	3.9000							3.7396		3.7021
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,804	7.68	03/14/2022												3.7496	I	3.7496
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,945	8.06	08/02/2022												3.7757	I	3.7757
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,987	8.18	09/13/2022												3.7835	I	3.7835
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,021	8.27	10/17/2022												3.7898	I	3.7898
63	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,071	8.41	12/06/2022												3.7990	I	3.7990
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,147	8.62	02/20/2023												3.8131	I	3.8131
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,245	8.88	05/29/2023												3.8313	I	3.8313
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,323	9.10	08/15/2023	53.266799	3.8300	03:53:02PM	3.8581	3.9250							3.8457		3.8581
67	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,392	9.29	10/23/2023												3.8585	I	3.8585
68	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,616	9.90	06/03/2024					4.2063							3.9000	B	4.2063
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,679	10.07	08/05/2024												3.9216	I	3.9216
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,777	10.34	11/11/2024												3.9551	I	3.9551
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,931	10.76	04/14/2025												4.0078	I	4.0078
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,120	11.28	10/20/2025												4.0725	I	4.0725
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,160	11.39	11/29/2025												4.0862	I	4.0862
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,211	11.53	01/19/2026												4.1037	I	4.1037
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,485	12.28	10/20/2026	18.700000	4.4500	02:54:00PM	4.4500								4.1975	I	4.1975
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,533	12.41	12/07/2026												4.2139	I	4.2139
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,617	12.64	03/01/2027	5.000000	4.6000	03:08:26PM	4.6000								4.2427	I	4.2427
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,806	13.16	09/06/2027												4.3074	I	4.3074
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,261	14.40	12/04/2028												4.4632	I	4.4632
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,800	15.88	05/27/2030					4.7500							4.6477	B	4.7500
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,862	16.05	07/28/2030												4.6689	I	4.6689
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,044	16.55	01/26/2031												4.7312	I	4.7312
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,218	17.02	07/19/2031	8,356.101365	4.5000	04:06:17PM	4.5027	4.6225							4.7908		4.5027
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,296	17.24	10/05/2031												4.8175	I	4.8175
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,416	17.57	02/02/2032												4.8586	I	4.8586
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,444	17.64	03/01/2032	11.374000	4.9000	03:26:13PM	4.9182	5.0750							4.8682	B	5.0750
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,654	18.22	09/27/2032												4.9401	I	4.9401
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,717	18.39	11/29/2032												4.9617	I	4.9617
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,829	18.70	03/21/2033	2.554000	4.9000	10:12:07AM	4.9000	5.2775							5.0000	B	5.2775
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,423	20.32	11/05/2034												5.0346	I	5.0346
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,752	21.22	09/30/2035												5.0537	I	5.0537
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,829	21.43	12/16/2035	894.460000	5.1050	03:29:32PM	5.1018	5.2500							5.0582		5.1018
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,117	22.22	09/29/2036	1,500.000000	5.1700	11:43:29AM	5.1747								5.0750		5.1747
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,438	23.10	08/16/2037												5.0937	I	5.0937
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,507	23.29	10/24/2037	2,353.771659	5.0400	04:13:43PM	5.0470	5.4163							5.0977		5.0470