

BSP Circular 813 Reference Rates - PM
July 11, 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	1	0.00	07/15/2014						3.5000	I	3.5000
2	TBILL 08.06.14	PIBL1213H088	<1M		23	0.06	08/06/2014						2.5100	I	2.5100
3	TBILL 09.03.14*	PIBL1213I096	1M		51	0.14	09/03/2014					1.4475	1.2500	B	1.4475
4	RTB 05-08	PIID0514I080	2M	6.2500	72	0.20	09/24/2014	0.710000	1.6250	03:19:14PM	1.6250		1.1296	I	1.1296
5	FXTN 07-46	PIBD0714J466	2M	6.5000	82	0.22	10/04/2014						1.0722	I	1.0722
6	TBILL 10.08.14*	PIBL1213J102	3M		86	0.24	10/08/2014	5,751.673000	1.0600	12:13:27PM	1.0493	1.3725	1.0493		1.0493
7	SPTB 10-03	SPTB1014J037	3M	12.2500	92	0.25	10/14/2014						1.0790	I	1.0790
8	TBILL 11.05.14	PIBL1213K119	4M		114	0.31	11/05/2014	3.560000	1.0500	02:56:17PM	1.0500		1.1880	I	1.1880
9	TBILL 12.03.14	PIBL0614F026	5M		142	0.39	12/03/2014						1.3267	I	1.3267
10	TBILL 01.07.15*	PIBL1214A010	6M		177	0.49	01/07/2015	5.000000	1.3000	11:37:05AM	1.3000	1.7050	1.5000	B	1.7050
11	FXTN 10-36	PIBD1015B367	8M	12.3750	225	0.62	02/24/2015						1.5659	I	1.5659
12	TBILL 03.04.15	PIBL1214C036	8M		233	0.64	03/04/2015						1.5769	I	1.5769
13	TBILL 04.08.15	PIBL1214D044	9M		268	0.74	04/08/2015						1.6250	I	1.6250
14	FXTN 05-68	PIBD0515E685	10M	6.3750	303	0.83	05/13/2015						1.6731	I	1.6731
15	FXTN 07-47	PIBD0715E477	10M	8.3750	312	0.85	05/22/2015						1.6854	I	1.6854
16	TBILL 06.03.15	PIBL1214F060	11M		324	0.89	06/03/2015	0.050000	1.5750	08:49:12AM	1.5750		1.7019	I	1.7019
17	TBILL 07.08.15*	PIBL1214G078	1Y		359	0.99	07/08/2015	8.511000	1.6502	02:16:35PM	1.6588	1.9675	1.7500	B	1.9675
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	372	1.02	07/21/2015						1.7731	I	1.7731
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	401	1.10	08/19/2015						1.8245	I	1.8245
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	407	1.11	08/25/2015						1.8352	I	1.8352
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	499	1.37	11/25/2015						1.9985	I	1.9985
22	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	519	1.42	12/15/2015						2.0340	I	2.0340
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	547	1.50	01/12/2016						2.0837	I	2.0837
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	562	1.54	01/27/2016	50.000000	2.2500	11:04:54AM	2.2500	2.7500	2.1103		2.2500
25	RTB 05-10	PIID0516C107	2Y	6.0000	598	1.64	03/03/2016	2.000000	2.5000	10:08:38AM	2.5000	2.8750	2.1742	B	2.8750
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	625	1.71	03/30/2016						2.2221	I	2.2221
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	651	1.78	04/25/2016	6,434.920000	2.2500	04:07:55PM	2.2719	2.3000	2.2683		2.2719
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	653	1.79	04/27/2016					3.0188	2.2718	B	3.0188
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	783	2.14	09/04/2016	1.000000	2.5000	11:16:57AM	2.5000	3.0000	2.3620	B	3.0000
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	803	2.20	09/24/2016					3.1250	2.3759	B	3.1250
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	856	2.34	11/16/2016						2.4127	I	2.4127
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	991	2.71	03/31/2017	1.000000	3.1250	11:17:18AM	3.1250		2.5064	I	2.5064
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,015	2.78	04/24/2017						2.5230	I	2.5230
34	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,043	2.86	05/22/2017	2,605.520000	2.5750	04:06:49PM	2.5728	2.6000	2.5425		2.5728
35	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,087	2.98	07/05/2017					3.2438	2.5730	B	3.2438
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,132	3.10	08/19/2017						2.6118	I	2.6118
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,136	3.11	08/23/2017						2.6153	I	2.6153
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,202	3.29	10/28/2017						2.6722	I	2.6722
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,213	3.32	11/08/2017					3.2000	2.6817	B	3.2000
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,297	3.55	01/31/2018					3.5000	2.7542	B	3.5000
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,409	3.86	05/23/2018	4,485.000000	2.8650	04:01:03PM	2.8508	3.2550	2.8508		2.8508
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,496	4.10	08/18/2018	610.900000	3.0850	03:12:09PM	3.0853	3.2000	3.0179		3.0853
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,590	4.35	11/20/2018						3.1984	I	3.1984
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,681	4.60	02/19/2019					3.6375	3.3732	B	3.6375
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,747	4.78	04/26/2019					4.1238	3.5000	B	4.1238
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,831	5.01	07/19/2019						3.5091	I	3.5091
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,873	5.13	08/30/2019						3.5137	I	3.5137
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,957	5.36	11/22/2019	2,060.000000	3.3350	03:59:54PM	3.3271	3.4400	3.5228		3.3271
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,045	5.60	02/18/2020					3.6750	3.5323	B	3.6750
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,228	6.10	08/19/2020						3.5522	I	3.5522

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,256	6.18	09/16/2020						3.5552	I	3.5552
52	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,347	6.43	12/16/2020	450.000000	3.6000	11:21:10AM	3.6000		3.5651		3.6000
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,424	6.64	03/03/2021	100.000000	3.5250	10:53:02AM	3.5250		3.5734		3.5250
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,441	6.68	03/20/2021	1,900.000000	3.5800	10:45:51AM	3.5800	3.7750	3.5753		3.5800
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,480	6.79	04/28/2021	100.000000	3.6250	11:20:04AM	3.6250	4.0970	3.5795		3.6250
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,655	7.27	10/20/2021	250.300000	3.8050	10:27:52AM	3.8051		3.6290		3.8051
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,690	7.36	11/24/2021	375.000000	3.7350	04:10:37PM	3.7360		3.6390		3.7360
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,746	7.52	01/19/2022	390.000000	3.6000	02:30:38PM	3.5751	4.0000	3.6548		3.5751
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,800	7.67	03/14/2022						3.6701	I	3.6701
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,941	8.05	08/02/2022						3.7100	I	3.7100
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,983	8.17	09/13/2022						3.7219	I	3.7219
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,017	8.26	10/17/2022						3.7315	I	3.7315
63	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,067	8.40	12/06/2022						3.7457	I	3.7457
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,143	8.61	02/20/2023						3.7672	I	3.7672
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,241	8.87	05/29/2023						3.7950	I	3.7950
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,319	9.09	08/15/2023	31.060000	3.8600	03:18:53PM	3.8565	3.8990	3.8170	B	3.8990
67	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,388	9.28	10/23/2023						3.8366	I	3.8366
68	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,612	9.89	06/03/2024					4.2113	3.9000	B	4.2113
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,675	10.06	08/05/2024						3.9225	I	3.9225
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,773	10.33	11/11/2024						3.9576	I	3.9576
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,927	10.75	04/14/2025						4.0127	I	4.0127
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,116	11.27	10/20/2025						4.0804	I	4.0804
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,156	11.38	11/29/2025						4.0947	I	4.0947
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,207	11.52	01/19/2026						4.1130	I	4.1130
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,481	12.27	10/20/2026	0.500000	4.2000	03:05:56PM	4.2000		4.2110	I	4.2110
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,529	12.40	12/07/2026						4.2282	I	4.2282
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,613	12.63	03/01/2027	5.000000	4.5000	11:17:59AM	4.5000		4.2583	I	4.2583
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,802	13.15	09/06/2027						4.3259	I	4.3259
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,257	14.39	12/04/2028						4.4888	I	4.4888
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,796	15.87	05/27/2030						4.6817	I	4.6817
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,858	16.04	07/28/2030						4.7039	I	4.7039
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,040	16.54	01/26/2031						4.7690	I	4.7690
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,214	17.01	07/19/2031	5,724.060000	4.4900	04:10:56PM	4.4672	4.5350	4.8313		4.4672
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,292	17.23	10/05/2031						4.8592	I	4.8592
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,412	17.56	02/02/2032						4.9022	I	4.9022
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,440	17.63	03/01/2032	53.700000	4.8250	03:26:46PM	4.8329	5.2198	4.9122		4.8329
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,650	18.21	09/27/2032	66.820000	4.9750	02:28:42PM	4.9750		4.9874		4.9750
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,713	18.38	11/29/2032						5.0099	I	5.0099
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,825	18.69	03/21/2033	4.500000	4.8500	02:10:01PM	4.8554	5.3075	5.0500	B	5.3075
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,419	20.31	11/05/2034						5.0573	I	5.0573
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,748	21.21	09/30/2035						5.0613	I	5.0613
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,825	21.42	12/16/2035	1.880000	5.2500	02:37:15PM	5.2500	5.2500	5.0623	B	5.2500
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,113	22.21	09/29/2036	1,650.000000	5.1495	04:14:31PM	5.1062		5.0658		5.1062
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,434	23.09	08/16/2037						5.0698	I	5.0698
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,503	23.28	10/24/2037	1,496.200000	5.0500	04:14:27PM	5.0324	5.3707	5.0706		5.0324