

BSP Circular 813 Reference Rates - PM
July 15, 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 08.06.14	PIBL1213H088	<1M		21	0.06	08/06/2014	1,004.221749	1.0000	11:10:38AM	1.0645		2.5625		1.0645
2	TBILL 09.03.14*	PIBL1213I096	1M		49	0.13	09/03/2014					1.4500	1.2500	B	1.4500
3	RTB 05-08	PIID0514I080	2M	6.2500	70	0.19	09/24/2014						1.2050	I	1.2050
4	FXTN 07-46	PIBD0714J466	2M	6.5000	80	0.22	10/04/2014	106.000000	1.5000	03:12:15PM	1.5000		1.1836		1.5000
5	TBILL 10.08.14*	PIBL1213J102	3M		84	0.23	10/08/2014					1.3713	1.1750	B	1.3713
6	SPTB 10-03	SPTB1014J037	3M	12.2500	90	0.25	10/14/2014						1.1964	I	1.1964
7	TBILL 11.05.14	PIBL1213K119	4M		112	0.31	11/05/2014						1.2750	I	1.2750
8	TBILL 12.03.14	PIBL0614F026	5M		140	0.38	12/03/2014						1.3750	I	1.3750
9	TBILL 01.07.15*	PIBL1214A010	6M		175	0.48	01/07/2015	5.732000	1.4000	02:48:51PM	1.3956	1.7138	1.5000	B	1.7138
10	FXTN 10-36	PIBD1015B367	8M	12.3750	223	0.61	02/24/2015						1.5659	I	1.5659
11	TBILL 03.04.15	PIBL1214C036	8M		231	0.63	03/04/2015						1.5769	I	1.5769
12	TBILL 04.08.15	PIBL1214D044	9M		266	0.73	04/08/2015						1.6250	I	1.6250
13	FXTN 05-68	PIBD0515E685	10M	6.3750	301	0.82	05/13/2015						1.6731	I	1.6731
14	FXTN 07-47	PIBD0715E477	10M	8.3750	310	0.85	05/22/2015	0.120000	1.6000	11:46:44AM	1.6000		1.6854	I	1.6854
15	TBILL 06.03.15	PIBL1214F060	11M		322	0.88	06/03/2015						1.7019	I	1.7019
16	TBILL 07.08.15*	PIBL1214G078	1Y		357	0.98	07/08/2015					1.9663	1.7500	B	1.9663
17	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	370	1.01	07/21/2015						1.7742	I	1.7742
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	399	1.09	08/19/2015	2.000000	2.5000	11:36:06AM	2.5000		1.8282	I	1.8282
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	405	1.11	08/25/2015						1.8393	I	1.8393
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	497	1.36	11/25/2015						2.0105	I	2.0105
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	517	1.42	12/15/2015						2.0477	I	2.0477
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	545	1.49	01/12/2016						2.0998	I	2.0998
23	FXTN 07-48	PIBD0716A488	2Y	7.0000	560	1.53	01/27/2016					2.4375	2.1278	B	2.4375
24	RTB 05-10	PIID0516C107	2Y	6.0000	596	1.63	03/03/2016	1.000000	2.6500	09:47:26AM	2.6500		2.1948	I	2.1948
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	623	1.71	03/30/2016						2.2450	I	2.2450
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	649	1.78	04/25/2016	400.100000	2.3000	03:28:39PM	2.2962	2.3750	2.2934		2.2962
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	651	1.78	04/27/2016					3.0038	2.2971	B	3.0038
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	781	2.14	09/04/2016	58.800000	2.5250	10:37:59AM	2.5250	2.8125	2.3815		2.5250
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	801	2.19	09/24/2016						2.3945	I	2.3945
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	854	2.34	11/16/2016						2.4290	I	2.4290
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	989	2.71	03/31/2017	2.500000	2.7000	02:24:23PM	2.7000		2.5166	I	2.5166
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,013	2.77	04/24/2017						2.5322	I	2.5322
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,041	2.85	05/22/2017	603.000000	2.5800	03:59:20PM	2.5785	2.6250	2.5504		2.5785
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,085	2.97	07/05/2017					3.2563	2.5790	B	3.2563
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,130	3.09	08/19/2017	0.100000	2.5000	03:39:11PM	2.5000		2.6210	I	2.6210
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,134	3.10	08/23/2017						2.6247	I	2.6247
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,200	3.29	10/28/2017						2.6862	I	2.6862
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,211	3.32	11/08/2017					3.3250	2.6965	B	3.3250
39	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,295	3.55	01/31/2018					3.5000	2.7748	B	3.5000
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,407	3.85	05/23/2018	2,665.500000	2.9000	03:50:31PM	2.8793	3.2663	2.8793		2.8793
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,494	4.09	08/18/2018	200.000000	3.1500	02:39:51PM	3.1375	3.4000	3.0391		3.1375
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,588	4.35	11/20/2018						3.2117	I	3.2117
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,679	4.60	02/19/2019					3.6125	3.3788	B	3.6125
44	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,745	4.78	04/26/2019					4.1225	3.5000	B	4.1225
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,829	5.01	07/19/2019						3.5137	I	3.5137
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,871	5.12	08/30/2019						3.5206	I	3.5206
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,955	5.35	11/22/2019	152.000000	3.3400	03:45:35PM	3.3429	3.7500	3.5344		3.3429
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,043	5.59	02/18/2020					3.6750	3.5487	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,226	6.09	08/19/2020	13.600000	3.6350	11:28:03AM	3.6350		3.5787	I	3.5787
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,254	6.17	09/16/2020						3.5833	I	3.5833

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,345	6.42	12/16/2020							3.5981	I	3.5981
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,422	6.63	03/03/2021							3.6107	I	3.6107
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,439	6.68	03/20/2021	3.670000	3.5500	11:32:19AM	3.5500	3.7750	3.6135	B	3.7750	
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,478	6.78	04/28/2021	50.000000	3.6250	09:10:43AM	3.6250	4.0988	3.6199		3.6250	
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,653	7.26	10/20/2021						3.6632	I	3.6632	
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,688	7.36	11/24/2021						3.6719	I	3.6719	
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,744	7.51	01/19/2022	226.625000	3.6300	11:36:50AM	3.6262	4.0000	3.6857		3.6262	
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,798	7.66	03/14/2022	300.000000	3.9100	03:06:16PM	3.9100		3.6991		3.9100	
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,939	8.05	08/02/2022						3.7340	I	3.7340	
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,981	8.16	09/13/2022						3.7444	I	3.7444	
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,015	8.25	10/17/2022						3.7528	I	3.7528	
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,065	8.39	12/06/2022						3.7651	I	3.7651	
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,141	8.60	02/20/2023						3.7840	I	3.7840	
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,239	8.87	05/29/2023						3.8082	I	3.8082	
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,317	9.08	08/15/2023	68.115000	3.8999	03:51:45PM	3.8809	3.8999	3.8275		3.8809	
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,386	9.27	10/23/2023						3.8446	I	3.8446	
67	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,610	9.88	06/03/2024					4.2250	3.9000	B	4.2250	
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,673	10.06	08/05/2024						3.9216	I	3.9216	
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,771	10.32	11/11/2024						3.9551	I	3.9551	
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,925	10.75	04/14/2025						4.0078	I	4.0078	
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,114	11.26	10/20/2025						4.0725	I	4.0725	
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,154	11.37	11/29/2025						4.0862	I	4.0862	
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,205	11.51	01/19/2026						4.1037	I	4.1037	
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,479	12.26	10/20/2026						4.1975	I	4.1975	
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,527	12.39	12/07/2026						4.2139	I	4.2139	
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,611	12.62	03/01/2027	2.000000	4.4750	11:52:50AM	4.4750		4.2427	I	4.2427	
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,800	13.14	09/06/2027						4.3074	I	4.3074	
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,255	14.39	12/04/2028						4.4632	I	4.4632	
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,794	15.86	05/27/2030	200.000000	4.6500	10:31:32AM	4.6525		4.6477		4.6525	
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,856	16.03	07/28/2030						4.6689	I	4.6689	
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,038	16.53	01/26/2031						4.7312	I	4.7312	
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,212	17.01	07/19/2031	100.400000	4.6500	09:01:33AM	4.5006	4.7500	4.7908		4.5006	
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,290	17.22	10/05/2031						4.8175	I	4.8175	
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,410	17.55	02/02/2032						4.8586	I	4.8586	
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,438	17.63	03/01/2032	60.000000	4.8500	02:57:38PM	4.8533	5.2500	4.8682		4.8533	
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,648	18.20	09/27/2032						4.9401	I	4.9401	
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,711	18.37	11/29/2032						4.9617	I	4.9617	
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,823	18.68	03/21/2033	35.150000	4.8750	03:20:39PM	4.9300	5.2813	5.0000	B	5.2813	
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,417	20.31	11/05/2034						5.0342	I	5.0342	
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,746	21.21	09/30/2035						5.0531	I	5.0531	
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,823	21.42	12/16/2035					5.3750	5.0576	B	5.3750	
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,111	22.21	09/29/2036						5.0741	I	5.0741	
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,432	23.09	08/16/2037						5.0926	I	5.0926	
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,501	23.27	10/24/2037	131.900000	5.1000	03:29:43PM	5.0966	5.3950	5.0966		5.0966	