

BSP Circular 813 Reference Rates - PM
July 18, 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		16	0.04	08/06/2014						2.7151	I	2.7151
2	TBILL 09.03.14*	PIBL1213I096	1M		44	0.12	09/03/2014					1.4500	1.2500	B	1.4500
3	RTB 05-08	PIID0514I080	2M	6.2500	65	0.18	09/24/2014	0.970000	1.3750	02:58:24PM	1.3750		1.2250	I	1.2250
4	FXTN 07-46	PIBD0714J466	2M	6.5000	75	0.21	10/04/2014						1.2131	I	1.2131
5	TBILL 10.08.14	PIBL1213J102	2M		79	0.22	10/08/2014	1,000.000000	1.2250	03:13:55PM	1.2250		1.2083		1.2250
6	SPTB 10-03	SPTB1014J037	2M	12.2500	85	0.23	10/14/2014						1.2012	I	1.2012
7	TBILL 11.05.14*	PIBL1213K119	3M		107	0.29	11/05/2014					1.3800	1.1750	B	1.3800
8	TBILL 12.03.14	PIBL0614F026	5M		135	0.37	12/03/2014						1.3417	I	1.3417
9	TBILL 01.07.15*	PIBL1214A010	6M		170	0.47	01/07/2015	4.141000	1.3850	02:52:34PM	1.3907	1.7638	1.5500	B	1.7638
10	FXTN 10-36	PIBD1015B367	7M	12.3750	218	0.60	02/24/2015						1.6027	I	1.6027
11	TBILL 03.04.15	PIBL1214C036	8M		226	0.62	03/04/2015						1.6115	I	1.6115
12	TBILL 04.08.15	PIBL1214D044	9M		261	0.72	04/08/2015						1.6500	I	1.6500
13	FXTN 05-68	PIBD0515E685	10M	6.3750	296	0.81	05/13/2015						1.6885	I	1.6885
14	FXTN 07-47	PIBD0715E477	10M	8.3750	305	0.84	05/22/2015	300.000000	1.6500	11:25:17AM	1.6500		1.6984		1.6500
15	TBILL 06.03.15	PIBL1214F060	11M		317	0.87	06/03/2015	0.100000	1.6250	11:14:27AM	1.6250		1.7115	I	1.7115
16	TBILL 07.08.15*	PIBL1214G078	1Y		352	0.97	07/08/2015	22.015000	1.6500	11:18:20AM	1.6511	1.9700	1.7500	B	1.9700
17	FXTN 04-20	PIBD0415G203	1Y	4.8750	365	1.00	07/21/2015						1.7760	I	1.7760
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	394	1.08	08/19/2015	28.800000	2.0250	03:02:20PM	2.0424		1.8339	I	1.8339
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	400	1.10	08/25/2015						1.8459	I	1.8459
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	492	1.35	11/25/2015						2.0298	I	2.0298
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	512	1.40	12/15/2015						2.0698	I	2.0698
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	540	1.48	01/12/2016						2.1257	I	2.1257
23	FXTN 07-48	PIBD0716A488	2Y	7.0000	555	1.52	01/27/2016	301.807000	2.5000	03:13:17PM	2.3455	2.5000	2.1557		2.3455
24	RTB 05-10	PIID0516C107	2Y	6.0000	591	1.62	03/03/2016						2.2277	I	2.2277
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	618	1.69	03/30/2016						2.2816	I	2.2816
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	644	1.76	04/25/2016	371.500000	2.3350	04:06:41PM	2.3311	2.3750	2.3336		2.3311
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	646	1.77	04/27/2016					2.7213	2.3376	B	2.7213
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	776	2.12	09/04/2016	23.800000	2.5900	03:49:54PM	2.5798	3.1250	2.4207	B	3.1250
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	796	2.18	09/24/2016	10.000000	2.5500	11:41:48AM	2.5500		2.4335	I	2.4335
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	849	2.32	11/16/2016						2.4674	I	2.4674
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	984	2.69	03/31/2017						2.5536	I	2.5536
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,008	2.76	04/24/2017						2.5690	I	2.5690
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,036	2.84	05/22/2017	50.000000	2.6150	04:01:54PM	2.6150	2.6425	2.5869		2.6150
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,080	2.96	07/05/2017					3.2563	2.6150	B	3.2563
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,125	3.08	08/19/2017	2.000000	2.7500	12:00:46PM	2.7500		2.6604	I	2.6604
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,129	3.09	08/23/2017						2.6644	I	2.6644
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,195	3.27	10/28/2017	1.000000	3.1250	10:33:31AM	3.1250		2.7309	I	2.7309
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,206	3.30	11/08/2017					3.1500	2.7420	B	3.1500
39	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,290	3.53	01/31/2018					3.5000	2.8267	B	3.5000
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,402	3.84	05/23/2018	302.000000	2.8800	02:44:23PM	2.9396	3.2825	2.9396		2.9396
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,489	4.08	08/18/2018	151.100000	3.2500	03:55:46PM	3.1974	3.6250	3.0345		3.1974
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,583	4.33	11/20/2018						3.1371	I	3.1371
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,674	4.58	02/19/2019	1.600000	3.4000	10:34:05AM	3.4000	3.7450	3.2364	B	3.7450
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,740	4.76	04/26/2019						3.3084	I	3.3084
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,824	4.99	07/19/2019	50.000000	3.4000	10:01:09AM	3.4000	4.1395	3.4000		3.4000
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,866	5.11	08/30/2019						3.4161	I	3.4161
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,950	5.34	11/22/2019	500.000000	3.4250	03:55:09PM	3.4130	3.6750	3.4483		3.4130
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,038	5.58	02/18/2020					3.6750	3.4820	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,221	6.08	08/19/2020	12.000000	3.7500	12:20:57PM	3.7249		3.5521	I	3.5521
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,249	6.16	09/16/2020						3.5628	I	3.5628

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,340	6.41	12/16/2020							3.5977	I	3.5977
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,417	6.62	03/03/2021	3.000000	3.6250	12:03:24PM	3.6250			3.6271	I	3.6271
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,434	6.66	03/20/2021					3.9750		3.6337	B	3.9750
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,473	6.77	04/28/2021	50.000000	3.6500	02:55:34PM	3.6500	4.1775		3.6486		3.6500
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,648	7.25	10/20/2021							3.7029	I	3.7029
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,683	7.35	11/24/2021							3.7138	I	3.7138
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,739	7.50	01/19/2022	50.000000	3.6500	10:03:04AM	3.6500	4.2500		3.7312		3.6500
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,793	7.65	03/14/2022							3.7479	I	3.7479
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,934	8.03	08/02/2022							3.7917	I	3.7917
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,976	8.15	09/13/2022							3.8047	I	3.8047
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,010	8.24	10/17/2022							3.8153	I	3.8153
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,060	8.38	12/06/2022	0.400000	3.7501	11:06:22AM	3.7501			3.8308	I	3.8308
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,136	8.59	02/20/2023							3.8544	I	3.8544
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,234	8.85	05/29/2023							3.8848	I	3.8848
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,312	9.07	08/15/2023	47.525000	3.8600	03:14:11PM	3.8694	3.9747		3.9090	B	3.9747
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,381	9.26	10/23/2023							3.9305	I	3.9305
67	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,605	9.87	06/03/2024					4.2875		4.0000	B	4.2875
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,668	10.04	08/05/2024							4.0216	I	4.0216
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,766	10.31	11/11/2024							4.0551	I	4.0551
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,920	10.73	04/14/2025							4.1078	I	4.1078
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,109	11.25	10/20/2025							4.1725	I	4.1725
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,149	11.36	11/29/2025							4.1862	I	4.1862
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,200	11.50	01/19/2026							4.2037	I	4.2037
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,474	12.25	10/20/2026							4.2975	I	4.2975
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,522	12.38	12/07/2026							4.3139	I	4.3139
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,606	12.61	03/01/2027							4.3427	I	4.3427
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,795	13.13	09/06/2027							4.4074	I	4.4074
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,250	14.37	12/04/2028							4.5632	I	4.5632
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,789	15.85	05/27/2030							4.7477	I	4.7477
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,851	16.02	07/28/2030							4.7689	I	4.7689
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,033	16.52	01/26/2031							4.8312	I	4.8312
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,207	16.99	07/19/2031	2,100.000000	4.5800	03:32:45PM	4.5681	4.8000		4.8908		4.5681
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,285	17.21	10/05/2031							4.9175	I	4.9175
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,405	17.54	02/02/2032							4.9586	I	4.9586
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,433	17.61	03/01/2032	61.594000	4.9250	03:59:04PM	4.9009	5.2000		4.9682		4.9009
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,643	18.19	09/27/2032							5.0401	I	5.0401
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,706	18.36	11/29/2032							5.0617	I	5.0617
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,818	18.67	03/21/2033	11.940000	4.9000	03:17:36PM	4.9731	5.3538		5.1000	B	5.3538
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,412	20.29	11/05/2034							5.1044	I	5.1044
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,741	21.19	09/30/2035							5.1068	I	5.1068
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,818	21.40	12/16/2035	38.302000	5.1000	09:46:17AM	5.1000	5.3750		5.1073	B	5.3750
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,106	22.19	09/29/2036							5.1094	I	5.1094
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,427	23.07	08/16/2037	5.000000	5.3750	02:48:02PM	5.3750			5.1118	I	5.1118
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,496	23.26	10/24/2037	88.896000	5.1000	03:57:40PM	5.1029	5.4583		5.1123		5.1029