

BSP Circular 813 Reference Rates - PM
July 22, 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		14	0.04	08/06/2014	5.367000	2.7500	10:15:38AM	2.7500		2.6974	I	2.6974
2	TBILL 09.03.14*	PIBL1213I096	1M		42	0.12	09/03/2014	532.885000	0.9500	10:41:58AM	0.9686	1.4500	0.9686		0.9686
3	RTB 05-08	PIID0514I080	2M	6.2500	63	0.17	09/24/2014						1.0503	I	1.0503
4	FXTN 07-46	PIBD0714J466	2M	6.5000	73	0.20	10/04/2014						1.0893	I	1.0893
5	TBILL 10.08.14	PIBL1213J102	2M		77	0.21	10/08/2014	1,012.970000	1.0850	10:46:04AM	1.0693		1.1048		1.0693
6	SPTB 10-03	SPTB1014J037	2M	12.2500	83	0.23	10/14/2014						1.1282	I	1.1282
7	TBILL 11.05.14*	PIBL1213K119	3M		105	0.29	11/05/2014	253.260000	1.2250	02:54:57PM	1.2138	1.3938	1.2138		1.2138
8	TBILL 12.03.14	PIBL0614F026	5M		133	0.37	12/03/2014	400.000000	1.4000	12:03:02PM	1.4000		1.3854		1.4000
9	TBILL 01.07.15*	PIBL1214A010	6M		168	0.46	01/07/2015					1.7988	1.6000	B	1.7988
10	FXTN 10-36	PIBD1015B367	7M	12.3750	216	0.59	02/24/2015						1.6527	I	1.6527
11	TBILL 03.04.15	PIBL1214C036	8M		224	0.62	03/04/2015						1.6615	I	1.6615
12	TBILL 04.08.15	PIBL1214D044	9M		259	0.71	04/08/2015						1.7000	I	1.7000
13	FXTN 05-68	PIBD0515E685	10M	6.3750	294	0.80	05/13/2015						1.7385	I	1.7385
14	FXTN 07-47	PIBD0715E477	10M	8.3750	303	0.83	05/22/2015						1.7484	I	1.7484
15	TBILL 06.03.15	PIBL1214F060	11M		315	0.87	06/03/2015	0.100000	1.6500	09:49:30AM	1.6500		1.7615	I	1.7615
16	TBILL 07.08.15*	PIBL1214G078	1Y		350	0.96	07/08/2015	21.460300	1.6750	03:47:23PM	1.6749	2.0100	1.8000	B	2.0100
17	FXTN 04-20	PIBD0415G203	1Y	4.8750	363	0.99	07/21/2015						1.8243	I	1.8243
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	392	1.07	08/19/2015	501.170000	2.0000	03:21:30PM	2.2233		1.8785		2.2233
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	398	1.09	08/25/2015						1.8897	I	1.8897
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	490	1.34	11/25/2015						2.0617	I	2.0617
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	510	1.40	12/15/2015						2.0991	I	2.0991
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	538	1.47	01/12/2016						2.1514	I	2.1514
23	FXTN 07-48	PIBD0716A488	2Y	7.0000	553	1.51	01/27/2016	100.000000	2.3000	03:28:57PM	2.3000	2.6250	2.1795		2.3000
24	RTB 05-10	PIID0516C107	2Y	6.0000	589	1.61	03/03/2016	1.150000	2.6750	02:58:27PM	2.6869		2.2468	I	2.2468
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	616	1.69	03/30/2016						2.2973	I	2.2973
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	642	1.76	04/25/2016	5,341.000000	2.3500	03:52:35PM	2.3504	2.3750	2.3459		2.3504
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	644	1.76	04/27/2016					3.0138	2.3496	B	3.0138
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	774	2.12	09/04/2016					3.0000	2.4381	B	3.0000
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	794	2.17	09/24/2016						2.4517	I	2.4517
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	847	2.32	11/16/2016						2.4877	I	2.4877
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	982	2.69	03/31/2017	100.000000	2.8000	02:02:42PM	2.8000		2.5796		2.8000
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,006	2.75	04/24/2017						2.5959	I	2.5959
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,034	2.83	05/22/2017	1,040.000000	2.6300	03:56:55PM	2.6300	2.6750	2.6150		2.6300
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,078	2.95	07/05/2017					3.2550	2.6449	B	3.2550
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,123	3.07	08/19/2017						2.6910	I	2.6910
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,127	3.09	08/23/2017	100.000000	2.9000	02:06:27PM	2.9000		2.6951		2.9000
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,193	3.27	10/28/2017						2.7627	I	2.7627
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,204	3.30	11/08/2017	103.000000	2.9000	02:07:00PM	2.8971	3.3250	2.7740		2.8971
39	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,288	3.53	01/31/2018					3.6250	2.8600	B	3.6250
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,400	3.83	05/23/2018	3,065.000000	2.9500	04:06:39PM	2.9747	3.2688	2.9747		2.9747
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,487	4.07	08/18/2018	148.100000	3.1250	03:02:38PM	3.1747	3.5250	3.0890		3.1747
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,581	4.33	11/20/2018						3.2124	I	3.2124
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,672	4.58	02/19/2019	2.600000	3.3000	09:51:03AM	3.3000	3.6375	3.3319	B	3.6375
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,738	4.76	04/26/2019						3.4186	I	3.4186
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,822	4.99	07/19/2019	150.000000	3.4350	03:42:54PM	3.5328	4.1163	3.5289		3.5328
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,864	5.10	08/30/2019						3.5422	I	3.5422
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,948	5.33	11/22/2019	2,700.000000	3.4300	04:08:21PM	3.4354	3.8750	3.5688		3.4354
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,036	5.57	02/18/2020					3.6750	3.5967	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,219	6.08	08/19/2020	4.000000	3.5000	02:11:55PM	3.5000		3.6547	I	3.6547
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,247	6.15	09/16/2020						3.6636	I	3.6636

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,338	6.40	12/16/2020							3.6924	I	3.6924
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,415	6.61	03/03/2021	59.600000	3.7750	10:16:20AM	3.7750			3.7169		3.7750
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,432	6.66	03/20/2021	5,180.700000	3.7275	04:11:40PM	3.7342	3.8000		3.7222		3.7342
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,471	6.77	04/28/2021						4.1688	3.7346	B	4.1688
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,646	7.24	10/20/2021							3.7756	I	3.7756
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,681	7.34	11/24/2021							3.7838	I	3.7838
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,737	7.49	01/19/2022	30.000000	3.8750	04:00:40PM	3.8750	4.3750		3.7970	B	4.3750
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,791	7.64	03/14/2022							3.8096	I	3.8096
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,932	8.03	08/02/2022							3.8427	I	3.8427
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,974	8.14	09/13/2022							3.8525	I	3.8525
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,008	8.24	10/17/2022							3.8605	I	3.8605
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,058	8.37	12/06/2022							3.8722	I	3.8722
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,134	8.58	02/20/2023							3.8900	I	3.8900
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,232	8.85	05/29/2023							3.9130	I	3.9130
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,310	9.06	08/15/2023	82.820000	3.9900	03:22:23PM	3.9647	3.9990		3.9313		3.9647
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,379	9.25	10/23/2023							3.9475	I	3.9475
67	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,603	9.86	06/03/2024					4.2825		4.0000	B	4.2825
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,666	10.04	08/05/2024							4.0211	I	4.0211
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,764	10.31	11/11/2024							4.0539	I	4.0539
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,918	10.73	04/14/2025							4.1054	I	4.1054
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,107	11.24	10/20/2025							4.1686	I	4.1686
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,147	11.35	11/29/2025							4.1820	I	4.1820
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,198	11.49	01/19/2026							4.1991	I	4.1991
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,472	12.24	10/20/2026	2.475000	4.6000	11:30:19AM	4.6000			4.2907	I	4.2907
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,520	12.38	12/07/2026							4.3068	I	4.3068
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,604	12.61	03/01/2027							4.3349	I	4.3349
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,793	13.12	09/06/2027							4.3981	I	4.3981
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,248	14.37	12/04/2028							4.5504	I	4.5504
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,787	15.84	05/27/2030	0.700000	4.8500	11:32:04AM	4.8500			4.7307	I	4.7307
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,849	16.01	07/28/2030							4.7515	I	4.7515
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,031	16.51	01/26/2031							4.8124	I	4.8124
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,205	16.99	07/19/2031	105.933000	4.5800	03:51:03PM	4.5820	5.0000		4.8706		4.5820
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,283	17.20	10/05/2031							4.8967	I	4.8967
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,403	17.53	02/02/2032							4.9368	I	4.9368
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,431	17.61	03/01/2032	75.472000	4.9500	03:57:17PM	4.9292	5.2393		4.9462		4.9292
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,641	18.18	09/27/2032	1.050000	5.1000	11:32:14AM	5.1000			5.0164	I	5.0164
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,704	18.35	11/29/2032							5.0375	I	5.0375
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,816	18.66	03/21/2033	13.800000	5.0000	03:02:10PM	4.9960	5.3285		5.0750	B	5.3285
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,410	20.29	11/05/2034							5.1148	I	5.1148
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,739	21.19	09/30/2035	2.730000	5.3750	03:52:30PM	5.3750			5.1368	I	5.1368
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,816	21.40	12/16/2035	75.000000	5.3000	10:23:14AM	5.3000	5.6250		5.1420		5.3000
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,104	22.19	09/29/2036	1.000000	5.3000	03:26:57PM	5.3000			5.1613	I	5.1613
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,425	23.07	08/16/2037	3.982000	5.4000	10:43:42AM	5.4000			5.1828	I	5.1828
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,494	23.26	10/24/2037	113.920000	5.0800	04:03:09PM	5.1003	5.4502		5.1874		5.1003