

BSP Circular 813 Reference Rates - PM
July 23, 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		13	0.04	08/06/2014	486.290000	0.9900	02:19:44PM	0.9900		2.8250		0.9900
2	TBILL 09.03.14*	PIBL1213I096	1M		41	0.11	09/03/2014	32.885000	0.9800	09:36:17AM	0.9800	1.4438	1.2500	B	1.4438
3	RTB 05-08	PIID0514I080	2M	6.2500	62	0.17	09/24/2014	315.000000	1.0500	10:08:14AM	1.0500		1.2417		1.0500
4	FXTN 07-46	PIBD0714J466	2M	6.5000	72	0.20	10/04/2014						1.2377	I	1.2377
5	TBILL 10.08.14	PIBL1213J102	2M		76	0.21	10/08/2014	3,302.000000	0.8500	04:10:10PM	1.0676		1.2361		1.0676
6	SPTB 10-03	SPTB1014J037	2M	12.2500	82	0.22	10/14/2014	1,695.000000	1.2000	04:11:34PM	1.2205		1.2337		1.2205
7	TBILL 11.05.14*	PIBL1213K119	3M		104	0.29	11/05/2014	50.000000	1.2250	11:20:39AM	1.2250	1.4250	1.2250		1.2250
8	TBILL 12.03.14	PIBL0614F026	5M		132	0.36	12/03/2014						1.3917	I	1.3917
9	TBILL 01.07.15*	PIBL1214A010	6M		167	0.46	01/07/2015	1.500000	1.4000	11:29:15AM	1.4000	1.7975	1.6000	B	1.7975
10	FXTN 10-36	PIBD1015B367	7M	12.3750	215	0.59	02/24/2015						1.6527	I	1.6527
11	TBILL 03.04.15	PIBL1214C036	8M		223	0.61	03/04/2015						1.6615	I	1.6615
12	TBILL 04.08.15	PIBL1214D044	9M		258	0.71	04/08/2015						1.7000	I	1.7000
13	FXTN 05-68	PIBD0515E685	10M	6.3750	293	0.80	05/13/2015						1.7385	I	1.7385
14	FXTN 07-47	PIBD0715E477	10M	8.3750	302	0.83	05/22/2015	4.700000	1.5000	02:21:00PM	1.5000		1.7484	I	1.7484
15	TBILL 06.03.15	PIBL1214F060	11M		314	0.86	06/03/2015						1.7615	I	1.7615
16	TBILL 07.08.15*	PIBL1214G078	1Y		349	0.96	07/08/2015	4.917000	1.6750	11:47:05AM	1.6673	2.0013	1.8000	B	2.0013
17	FXTN 04-20	PIBD0415G203	1Y	4.8750	362	0.99	07/21/2015						1.8227	I	1.8227
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	391	1.07	08/19/2015	5.250000	2.3000	03:33:02PM	2.4799		1.8734	I	1.8734
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	397	1.09	08/25/2015						1.8839	I	1.8839
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	489	1.34	11/25/2015						2.0448	I	2.0448
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	509	1.39	12/15/2015						2.0798	I	2.0798
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	537	1.47	01/12/2016						2.1287	I	2.1287
23	FXTN 07-48	PIBD0716A488	2Y	7.0000	552	1.51	01/27/2016	2.600000	2.5000	11:22:14AM	2.4384	2.4500	2.1550	B	2.4500
24	RTB 05-10	PIID0516C107	2Y	6.0000	588	1.61	03/03/2016	2.000000	2.7000	09:56:36AM	2.7000		2.2179	I	2.2179
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	615	1.68	03/30/2016						2.2651	I	2.2651
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	641	1.75	04/25/2016	3,907.400000	2.3100	04:13:02PM	2.3138	2.3600	2.3106		2.3138
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	643	1.76	04/27/2016					2.8238	2.3141	B	2.8238
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	773	2.12	09/04/2016	1.900000	2.6000	10:29:22AM	2.6000	3.0000	2.4099	B	3.0000
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	793	2.17	09/24/2016						2.4246	I	2.4246
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	846	2.32	11/16/2016						2.4636	I	2.4636
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	981	2.69	03/31/2017	1.000000	3.0000	10:30:19AM	3.0000		2.5631	I	2.5631
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,005	2.75	04/24/2017						2.5808	I	2.5808
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,033	2.83	05/22/2017	468.600000	2.6500	03:44:32PM	2.6330	2.6750	2.6014		2.6330
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,077	2.95	07/05/2017					3.1563	2.6338	B	3.1563
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,122	3.07	08/19/2017						2.6714	I	2.6714
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,126	3.08	08/23/2017						2.6748	I	2.6748
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,192	3.26	10/28/2017						2.7300	I	2.7300
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,203	3.29	11/08/2017					3.3250	2.7392	B	3.3250
39	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,287	3.52	01/31/2018					3.5000	2.8095	B	3.5000
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,399	3.83	05/23/2018	1,852.080000	2.9000	02:52:29PM	2.9032	3.2395	2.9032		2.9032
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,486	4.07	08/18/2018	70.000000	3.1500	03:32:19PM	3.1271	3.4375	3.0262		3.1271
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,580	4.33	11/20/2018						3.1592	I	3.1592
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,671	4.57	02/19/2019					3.6375	3.2879	B	3.6375
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,737	4.76	04/26/2019						3.3812	I	3.3812
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,821	4.99	07/19/2019					4.0350	3.5000	B	4.0350
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,863	5.10	08/30/2019						3.5124	I	3.5124
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,947	5.33	11/22/2019	1,000.000000	3.4110	11:49:02AM	3.4190	3.6250	3.5373		3.4190
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,035	5.57	02/18/2020	10.606000	3.6150	11:26:13AM	3.6150	3.6750	3.5633	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,218	6.07	08/19/2020						3.6174	I	3.6174
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,246	6.15	09/16/2020						3.6257	I	3.6257

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,337	6.40	12/16/2020						3.6527	I	3.6527
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,414	6.61	03/03/2021	0.100000	3.7750	02:46:39PM	3.7750	3.8000	3.6754	B	3.8000
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,431	6.66	03/20/2021	11,627.000000	3.6975	04:11:02PM	3.6920	3.8000	3.6805		3.6920
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,470	6.76	04/28/2021					4.1488	3.6920	B	4.1488
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,645	7.24	10/20/2021						3.7396	I	3.7396
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,680	7.34	11/24/2021						3.7491	I	3.7491
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,736	7.49	01/19/2022	117.227449	3.6000	03:23:14PM	3.6319	3.9875	3.7644		3.6319
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,790	7.64	03/14/2022	130.000000	3.8000	03:24:14PM	3.8761		3.7791		3.8761
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,931	8.02	08/02/2022						3.8174	I	3.8174
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,973	8.14	09/13/2022						3.8289	I	3.8289
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,007	8.23	10/17/2022						3.8381	I	3.8381
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,057	8.37	12/06/2022	0.914000	3.9500	10:55:33AM	3.9500		3.8517	I	3.8517
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,133	8.58	02/20/2023						3.8724	I	3.8724
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,231	8.85	05/29/2023						3.8991	I	3.8991
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,309	9.06	08/15/2023	16.800000	3.9000	02:55:32PM	3.9567	4.1000	3.9203	B	4.1000
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,378	9.25	10/23/2023						3.9391	I	3.9391
67	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,602	9.86	06/03/2024					4.2888	4.0000	B	4.2888
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,665	10.03	08/05/2024						4.0206	I	4.0206
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,763	10.30	11/11/2024						4.0526	I	4.0526
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,917	10.72	04/14/2025						4.1029	I	4.1029
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,106	11.24	10/20/2025						4.1647	I	4.1647
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,146	11.35	11/29/2025						4.1778	I	4.1778
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,197	11.49	01/19/2026						4.1944	I	4.1944
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,471	12.24	10/20/2026	0.300000	4.3750	02:11:34PM	4.3750		4.2840	I	4.2840
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,519	12.37	12/07/2026						4.2997	I	4.2997
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,603	12.60	03/01/2027	100.000000	4.4750	11:05:13AM	4.4737		4.3271		4.4737
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,792	13.12	09/06/2027						4.3889	I	4.3889
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,247	14.37	12/04/2028						4.5376	I	4.5376
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,786	15.84	05/27/2030						4.7137	I	4.7137
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,848	16.01	07/28/2030						4.7340	I	4.7340
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,030	16.51	01/26/2031						4.7935	I	4.7935
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,204	16.99	07/19/2031	2,020.460000	4.5650	04:12:24PM	4.5705	5.0000	4.8503		4.5705
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,282	17.20	10/05/2031						4.8758	I	4.8758
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,402	17.53	02/02/2032						4.9150	I	4.9150
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,430	17.60	03/01/2032	68.000000	4.9500	09:16:42AM	4.9271	5.3728	4.9242		4.9271
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,640	18.18	09/27/2032						4.9928	I	4.9928
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,703	18.35	11/29/2032						5.0134	I	5.0134
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,815	18.66	03/21/2033	5.100000	4.9500	03:11:41PM	4.9558	5.3148	5.0500	B	5.3148
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,409	20.28	11/05/2034						5.1096	I	5.1096
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,738	21.19	09/30/2035						5.1427	I	5.1427
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,815	21.40	12/16/2035	78.000000	5.2750	11:22:32AM	5.2510	5.3750	5.1504		5.2510
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,103	22.18	09/29/2036						5.1793	I	5.1793
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,424	23.06	08/16/2037	1.000000	5.3750	10:43:02AM	5.4371		5.2116	I	5.2116
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,493	23.25	10/24/2037	51.400000	5.1000	02:14:05PM	5.1650	5.4260	5.2185		5.1650