

BSP Circular 813 Reference Rates - PM
July 24, 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		12	0.03	08/06/2014						2.8654	I	2.8654
2	TBILL 09.03.14*	PIBL1213I096	1M		40	0.11	09/03/2014					1.4425	1.2500	B	1.4425
3	RTB 05-08	PIID0514I080	2M	6.2500	61	0.17	09/24/2014	2.000000	2.2500	10:22:50AM	2.2500		1.2335	I	1.2335
4	FXTN 07-46	PIBD0714J466	2M	6.5000	71	0.19	10/04/2014	106.000000	1.2500	09:38:30AM	1.2500		1.2257		1.2500
5	TBILL 10.08.14	PIBL1213J102	2M		75	0.21	10/08/2014	400.510000	0.7250	04:10:26PM	0.8976		1.2226		0.8976
6	SPTB 10-03	SPTB1014J037	2M	12.2500	81	0.22	10/14/2014						1.2179	I	1.2179
7	TBILL 11.05.14*	PIBL1213K119	3M		103	0.28	11/05/2014	50.200000	1.3500	10:32:17AM	1.2006	1.4315	1.2006		1.2006
8	TBILL 12.03.14	PIBL0614F026	5M		131	0.36	12/03/2014	1,000.000000	1.4000	10:20:31AM	1.4000		1.3781		1.4000
9	TBILL 01.07.15*	PIBL1214A010	6M		166	0.46	01/07/2015	7.694000	1.4000	03:50:46PM	1.3828	1.8025	1.6000	B	1.8025
10	FXTN 10-36	PIBD1015B367	7M	12.3750	214	0.59	02/24/2015						1.6343	I	1.6343
11	TBILL 03.04.15	PIBL1214C036	8M		222	0.61	03/04/2015						1.6400	I	1.6400
12	TBILL 04.08.15	PIBL1214D044	9M		257	0.71	04/08/2015						1.6650	I	1.6650
13	FXTN 05-68	PIBD0515E685	10M	6.3750	292	0.80	05/13/2015						1.6901	I	1.6901
14	FXTN 07-47	PIBD0715E477	10M	8.3750	301	0.82	05/22/2015						1.6965	I	1.6965
15	TBILL 06.03.15	PIBL1214F060	11M		313	0.86	06/03/2015	1.010000	1.6300	11:51:07AM	1.6300		1.7051	I	1.7051
16	TBILL 07.08.15*	PIBL1214G078	1Y		348	0.96	07/08/2015	706.999000	1.7350	02:32:50PM	1.7301	2.0075	1.7301		1.7301
17	FXTN 04-20	PIBD0415G203	1Y	4.8750	361	0.99	07/21/2015						1.7567	I	1.7567
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	390	1.07	08/19/2015	0.250000	2.0000	11:56:50AM	2.1996		1.8160	I	1.8160
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	396	1.08	08/25/2015						1.8283	I	1.8283
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	488	1.34	11/25/2015						2.0165	I	2.0165
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	508	1.39	12/15/2015						2.0574	I	2.0574
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	536	1.47	01/12/2016						2.1147	I	2.1147
23	FXTN 07-48	PIBD0716A488	2Y	7.0000	551	1.51	01/27/2016					2.5000	2.1454	B	2.5000
24	RTB 05-10	PIID0516C107	2Y	6.0000	587	1.61	03/03/2016						2.2190	I	2.2190
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	614	1.68	03/30/2016						2.2742	I	2.2742
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	640	1.75	04/25/2016	7,220.200000	2.3400	04:06:14PM	2.3315	2.3750	2.3274		2.3315
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	642	1.76	04/27/2016					3.0050	2.3315	B	3.0050
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	772	2.11	09/04/2016	206.000000	2.5275	03:32:20PM	2.5566	2.8750	2.4214		2.5566
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	792	2.17	09/24/2016						2.4353	I	2.4353
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	845	2.31	11/16/2016						2.4719	I	2.4719
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	980	2.68	03/31/2017						2.5653	I	2.5653
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,004	2.75	04/24/2017						2.5819	I	2.5819
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,032	2.83	05/22/2017	551.800000	2.6250	03:26:38PM	2.6317	2.6750	2.6013		2.6317
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,076	2.95	07/05/2017					3.2475	2.6317	B	3.2475
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,121	3.07	08/19/2017	10.000000	3.0000	03:09:22PM	3.0000		2.6709	I	2.6709
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,125	3.08	08/23/2017						2.6744	I	2.6744
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,191	3.26	10/28/2017						2.7318	I	2.7318
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,202	3.29	11/08/2017					3.2167	2.7414	B	3.2167
39	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,286	3.52	01/31/2018					3.5000	2.8145	B	3.5000
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,398	3.83	05/23/2018	120.176000	2.9050	02:55:59PM	2.9120	3.2428	2.9120		2.9120
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,485	4.07	08/18/2018	69.800000	3.1500	04:08:19PM	3.1610	3.2500	3.0332		3.1610
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,579	4.32	11/20/2018						3.1642	I	3.1642
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,670	4.57	02/19/2019					3.6000	3.2910	B	3.6000
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,736	4.75	04/26/2019						3.3830	I	3.3830
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,820	4.98	07/19/2019					4.1063	3.5000	B	4.1063
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,862	5.10	08/30/2019						3.5120	I	3.5120
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,946	5.33	11/22/2019	900.000000	3.4150	11:38:52AM	3.4121	3.6000	3.5361		3.4121
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,034	5.57	02/18/2020					3.6750	3.5614	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,217	6.07	08/19/2020						3.6139	I	3.6139
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,245	6.15	09/16/2020						3.6219	I	3.6219

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,336	6.40	12/16/2020	3.004000	3.8000	02:27:35PM	3.8000		3.6480	I	3.6480
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,413	6.61	03/03/2021	1.000000	3.8500	10:41:10AM	3.8500	3.7000	3.6701	B	3.7000
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,430	6.65	03/20/2021	6,304.128000	3.6850	04:06:15PM	3.6862	3.7500	3.6750		3.6862
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,469	6.76	04/28/2021					4.1650	3.6862	B	4.1650
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,644	7.24	10/20/2021						3.7347	I	3.7347
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,679	7.33	11/24/2021						3.7444	I	3.7444
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,735	7.49	01/19/2022	54.840998	3.7000	04:07:45PM	3.7000	3.9125	3.7599		3.7000
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,789	7.64	03/14/2022						3.7749	I	3.7749
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,930	8.02	08/02/2022						3.8140	I	3.8140
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,972	8.14	09/13/2022						3.8256	I	3.8256
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,006	8.23	10/17/2022						3.8351	I	3.8351
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,056	8.37	12/06/2022						3.8489	I	3.8489
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,132	8.57	02/20/2023						3.8700	I	3.8700
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,230	8.84	05/29/2023						3.8972	I	3.8972
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,308	9.06	08/15/2023	62.537000	3.8750	03:49:50PM	3.9318	3.9749	3.9188		3.9318
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,377	9.25	10/23/2023						3.9379	I	3.9379
67	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,601	9.86	06/03/2024					4.2863	4.0000	B	4.2863
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,664	10.03	08/05/2024						4.0206	I	4.0206
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,762	10.30	11/11/2024						4.0526	I	4.0526
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,916	10.72	04/14/2025						4.1029	I	4.1029
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,105	11.24	10/20/2025						4.1647	I	4.1647
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,145	11.35	11/29/2025						4.1778	I	4.1778
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,196	11.49	01/19/2026						4.1944	I	4.1944
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,470	12.24	10/20/2026						4.2840	I	4.2840
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,518	12.37	12/07/2026						4.2997	I	4.2997
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,602	12.60	03/01/2027						4.3271	I	4.3271
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,791	13.12	09/06/2027						4.3889	I	4.3889
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,246	14.36	12/04/2028						4.5376	I	4.5376
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,785	15.84	05/27/2030						4.7137	I	4.7137
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,847	16.01	07/28/2030						4.7340	I	4.7340
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,029	16.51	01/26/2031						4.7935	I	4.7935
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,203	16.98	07/19/2031	2,877.000000	4.5150	04:10:34PM	4.5350	5.0000	4.8503		4.5350
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,281	17.20	10/05/2031						4.8758	I	4.8758
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,401	17.52	02/02/2032	2.660000	5.0000	03:51:52PM	5.0000		4.9150	I	4.9150
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,429	17.60	03/01/2032	103.500000	4.9250	04:11:44PM	4.9258	5.1125	4.9242		4.9258
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,639	18.18	09/27/2032	1.800000	5.0000	03:52:10PM	5.0000		4.9928	I	4.9928
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,702	18.35	11/29/2032						5.0134	I	5.0134
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,814	18.66	03/21/2033	24.689000	4.9100	11:49:49AM	5.0305	5.3095	5.0500	B	5.3095
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,408	20.28	11/05/2034						5.0729	I	5.0729
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,737	21.18	09/30/2035	3.710000	5.1250	03:52:29PM	5.1250		5.0855	I	5.0855
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,814	21.39	12/16/2035					5.3750	5.0885	B	5.3750
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,102	22.18	09/29/2036	4.327000	5.1000	03:53:24PM	5.1000		5.0996	I	5.0996
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,423	23.06	08/16/2037	12.405000	5.1500	03:53:10PM	5.1891		5.1119	I	5.1119
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,492	23.25	10/24/2037	144.029000	5.1000	04:12:59PM	5.1084	5.4300	5.1146		5.1084