

BSP Circular 813 Reference Rates - PM
July 25, 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		9	0.02	08/06/2014						3.0000	I	3.0000
2	TBILL 09.03.14*	PIBL1213I096	1M		37	0.10	09/03/2014					1.4413	1.2500	B	1.4413
3	RTB 05-08	PIID0514I080	2M	6.2500	58	0.16	09/24/2014	102.780000	1.5000	11:31:24AM	1.3922		1.2500		1.3922
4	FXTN 07-46	PIBD0714J466	2M	6.5000	68	0.19	10/04/2014	105.000000	1.2500	03:13:04PM	1.4309		1.2500		1.4309
5	TBILL 10.08.14	PIBL1213J102	2M		72	0.20	10/08/2014	740.000000	0.7000	04:11:17PM	0.8799		1.2500		0.8799
6	SPTB 10-03	SPTB1014J037	2M	12.2500	78	0.21	10/14/2014						1.2500	I	1.2500
7	TBILL 11.05.14*	PIBL1213K119	3M		100	0.27	11/05/2014					1.4350	1.2500	B	1.4350
8	TBILL 12.03.14	PIBL0614F026	4M		128	0.35	12/03/2014						1.4056	I	1.4056
9	TBILL 01.07.15*	PIBL1214A010	6M		163	0.45	01/07/2015	2.208000	1.5000	03:26:52PM	1.4547	1.8013	1.6000	B	1.8013
10	FXTN 10-36	PIBD1015B367	7M	12.3750	211	0.58	02/24/2015	351.300000	1.9000	02:34:38PM	1.9000		1.6572		1.9000
11	TBILL 03.04.15	PIBL1214C036	7M		219	0.60	03/04/2015	0.519500	1.5000	12:08:41PM	1.5198		1.6668	I	1.6668
12	TBILL 04.08.15	PIBL1214D044	9M		254	0.70	04/08/2015						1.7085	I	1.7085
13	FXTN 05-68	PIBD0515E685	10M	6.3750	289	0.79	05/13/2015	82.300000	1.7500	03:54:45PM	1.9930		1.7502		1.9930
14	FXTN 07-47	PIBD0715E477	10M	8.3750	298	0.82	05/22/2015						1.7610	I	1.7610
15	TBILL 06.03.15	PIBL1214F060	10M		310	0.85	06/03/2015	125.000000	1.8750	10:29:51AM	1.8750		1.7753		1.8750
16	TBILL 07.08.15*	PIBL1214G078	1Y		345	0.95	07/08/2015	654.011897	1.6900	02:29:21PM	1.6999	2.0013	1.8170		1.6999
17	FXTN 04-20	PIBD0415G203	1Y	4.8750	358	0.98	07/21/2015	200.000000	2.2000	02:33:35PM	2.2000		1.8403		2.2000
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	387	1.06	08/19/2015	6.000000	2.2000	11:23:12AM	2.2000		1.8924	I	1.8924
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	393	1.08	08/25/2015						1.9032	I	1.9032
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	485	1.33	11/25/2015	100.000000	2.4000	02:30:26PM	2.4000		2.0683		2.4000
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	505	1.38	12/15/2015						2.1042	I	2.1042
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	533	1.46	01/12/2016	60.000000	2.5000	02:36:01PM	2.5000		2.1545		2.5000
23	FXTN 07-48	PIBD0716A488	2Y	7.0000	548	1.50	01/27/2016	364.250000	2.3500	12:15:07PM	2.3500	2.3750	2.1814		2.3500
24	RTB 05-10	PIID0516C107	2Y	6.0000	584	1.60	03/03/2016						2.2461	I	2.2461
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	611	1.67	03/30/2016						2.2945	I	2.2945
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	637	1.74	04/25/2016	969.000000	2.3000	03:27:06PM	2.3428	2.4000	2.3412		2.3428
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	639	1.75	04/27/2016					2.9988	2.3448	B	2.9988
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	769	2.11	09/04/2016	3,105.000000	2.5750	11:46:13AM	2.5868	3.0000	2.4977		2.5868
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	789	2.16	09/24/2016						2.5212	I	2.5212
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	842	2.31	11/16/2016						2.5835	I	2.5835
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	977	2.67	03/31/2017	152.300000	2.8250	03:55:36PM	2.7778		2.7423		2.7778
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,001	2.74	04/24/2017						2.7705	I	2.7705
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,029	2.82	05/22/2017	10.600000	2.6101	10:57:06AM	2.6012	2.7000	2.8035	B	2.7000
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,073	2.94	07/05/2017	100.000000	3.0000	12:16:05PM	3.0000	3.2358	2.8552		3.0000
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,118	3.06	08/19/2017	1.500000	3.0000	03:46:20PM	3.0000		2.8631	I	2.8631
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,122	3.07	08/23/2017						2.8638	I	2.8638
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,188	3.25	10/28/2017						2.8753	I	2.8753
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,199	3.28	11/08/2017					3.1375	2.8772	B	3.1375
39	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,283	3.51	01/31/2018	51.000000	3.0600	02:18:21PM	3.0647	3.5000	2.8919		3.0647
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,395	3.82	05/23/2018	901.310000	2.9300	03:32:03PM	2.9028	3.2350	2.9115		2.9028
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,482	4.06	08/18/2018	201.500000	3.1200	03:23:51PM	3.1199	3.2500	3.0328		3.1199
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,576	4.31	11/20/2018						3.1639	I	3.1639
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,667	4.56	02/19/2019					3.6125	3.2908	B	3.6125
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,733	4.74	04/26/2019						3.3829	I	3.3829
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,817	4.97	07/19/2019					4.1050	3.5000	B	4.1050
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,859	5.09	08/30/2019						3.5112	I	3.5112
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,943	5.32	11/22/2019	710.000000	3.4100	11:41:19AM	3.4116	3.6250	3.5336		3.4116
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,031	5.56	02/18/2020					3.6750	3.5571	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,214	6.06	08/19/2020						3.6059	I	3.6059
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,242	6.14	09/16/2020						3.6134	I	3.6134

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,333	6.39	12/16/2020							3.6377	I	3.6377
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,410	6.60	03/03/2021	109.600000	3.7250	04:09:36PM	3.6978	3.7500	3.6583			3.6978
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,427	6.64	03/20/2021	4,742.280000	3.6750	04:11:52PM	3.6729	3.7500	3.6628			3.6729
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,466	6.75	04/28/2021	50.000000	3.6500	03:03:22PM	3.6500	4.1563	3.6732			3.6500
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,641	7.23	10/20/2021	0.300000	3.8750	09:51:19AM	3.8750		3.7237	I		3.7237
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,676	7.33	11/24/2021	18.000000	3.8000	02:54:53PM	3.7722		3.7338	I		3.7338
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,732	7.48	01/19/2022	133.840998	3.7000	04:07:46PM	3.7068	3.9625	3.7500			3.7068
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,786	7.63	03/14/2022						3.7656	I		3.7656
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,927	8.01	08/02/2022						3.8063	I		3.8063
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,969	8.13	09/13/2022						3.8184	I		3.8184
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,003	8.22	10/17/2022						3.8282	I		3.8282
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,053	8.36	12/06/2022	1.500000	3.9500	03:05:01PM	3.9500		3.8427	I		3.8427
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,129	8.57	02/20/2023						3.8646	I		3.8646
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,227	8.84	05/29/2023						3.8929	I		3.8929
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,305	9.05	08/15/2023	136.176000	3.9500	03:11:56PM	3.8504	3.9884	3.9154			3.8504
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,374	9.24	10/23/2023						3.9353	I		3.9353
67	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,598	9.85	06/03/2024					4.2875	4.0000	B		4.2875
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,661	10.02	08/05/2024						4.0206	I		4.0206
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,759	10.29	11/11/2024						4.0526	I		4.0526
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,913	10.71	04/14/2025						4.1029	I		4.1029
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,102	11.23	10/20/2025						4.1647	I		4.1647
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,142	11.34	11/29/2025						4.1778	I		4.1778
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,193	11.48	01/19/2026						4.1944	I		4.1944
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,467	12.23	10/20/2026						4.2840	I		4.2840
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,515	12.36	12/07/2026						4.2997	I		4.2997
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,599	12.59	03/01/2027						4.3271	I		4.3271
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,788	13.11	09/06/2027						4.3889	I		4.3889
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,243	14.35	12/04/2028						4.5376	I		4.5376
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,782	15.83	05/27/2030						4.7137	I		4.7137
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,844	16.00	07/28/2030						4.7340	I		4.7340
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,026	16.50	01/26/2031						4.7935	I		4.7935
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,200	16.97	07/19/2031	1,417.500930	4.5175	11:26:31AM	4.5169	4.8750	4.8503			4.5169
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,278	17.19	10/05/2031						4.8758	I		4.8758
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,398	17.52	02/02/2032						4.9150	I		4.9150
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,426	17.59	03/01/2032	50.000000	4.9000	03:57:46PM	4.9000	5.2889	4.9242			4.9000
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,636	18.17	09/27/2032						4.9928	I		4.9928
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,699	18.34	11/29/2032						5.0134	I		5.0134
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,811	18.65	03/21/2033	20.000000	4.9500	04:04:55PM	4.9637	5.3088	5.0500	B		5.3088
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,405	20.27	11/05/2034						5.0566	I		5.0566
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,734	21.17	09/30/2035						5.0602	I		5.0602
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,811	21.39	12/16/2035	20.000000	5.2300	11:18:45AM	5.2300	5.3000	5.0611	B		5.3000
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,099	22.17	09/29/2036						5.0643	I		5.0643
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,420	23.05	08/16/2037						5.0678	I		5.0678
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,489	23.24	10/24/2037	1,072.118000	5.1000	03:39:06PM	5.0656	5.4062	5.0686			5.0656