

BSP Circular 813 Reference Rates - PM
July 28, 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		7	0.02	08/06/2014						3.1250	I	3.1250
2	TBILL 09.03.14*	PIBL1213I096	1M		35	0.10	09/03/2014	250.000000	1.3750	03:43:56PM	1.3750	1.4513	1.3750		1.3750
3	RTB 05-08	PIID0514I080	2M	6.2500	56	0.15	09/24/2014						1.3333	I	1.3333
4	FXTN 07-46	PIBD0714J466	2M	6.5000	66	0.18	10/04/2014						1.3135	I	1.3135
5	TBILL 10.08.14	PIBL1213J102	2M		70	0.19	10/08/2014	598.970000	1.3750	03:44:59PM	1.3641		1.3056		1.3641
6	SPTB 10-03	SPTB1014J037	2M	12.2500	76	0.21	10/14/2014						1.2937	I	1.2937
7	TBILL 11.05.14*	PIBL1213K119	3M		98	0.27	11/05/2014					1.4463	1.2500	B	1.4463
8	TBILL 12.03.14	PIBL0614F026	4M		126	0.35	12/03/2014						1.4167	I	1.4167
9	TBILL 01.07.15*	PIBL1214A010	6M		161	0.44	01/07/2015	0.500000	1.4000	10:01:07AM	1.4000	1.8300	1.6250	B	1.8300
10	FXTN 10-36	PIBD1015B367	7M	12.3750	209	0.57	02/24/2015						1.6909	I	1.6909
11	TBILL 03.04.15	PIBL1214C036	7M		217	0.60	03/04/2015						1.7019	I	1.7019
12	TBILL 04.08.15	PIBL1214D044	9M		252	0.69	04/08/2015						1.7500	I	1.7500
13	FXTN 05-68	PIBD0515E685	10M	6.3750	287	0.79	05/13/2015						1.7981	I	1.7981
14	FXTN 07-47	PIBD0715E477	10M	8.3750	296	0.81	05/22/2015						1.8104	I	1.8104
15	TBILL 06.03.15	PIBL1214F060	10M		308	0.85	06/03/2015						1.8269	I	1.8269
16	TBILL 07.08.15*	PIBL1214G078	1Y		343	0.94	07/08/2015	10.700000	1.7100	10:48:11AM	1.7100	2.0763	1.8750	B	2.0763
17	FXTN 04-20	PIBD0415G203	1Y	4.8750	356	0.97	07/21/2015						1.8961	I	1.8961
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	385	1.05	08/19/2015	1.000000	2.5000	11:09:24AM	2.5000		1.9431	I	1.9431
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	391	1.07	08/25/2015						1.9528	I	1.9528
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	483	1.32	11/25/2015						2.1019	I	2.1019
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	503	1.38	12/15/2015						2.1343	I	2.1343
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	531	1.45	01/12/2016						2.1796	I	2.1796
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	546	1.49	01/27/2016					2.6250	2.2039	B	2.6250
24	RTB 05-10	PIID0516C107	2Y	6.0000	582	1.59	03/03/2016						2.2623	I	2.2623
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	609	1.67	03/30/2016						2.3060	I	2.3060
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	635	1.74	04/25/2016	3,301.000000	2.4000	03:29:45PM	2.3514	2.4500	2.3482		2.3514
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	637	1.74	04/27/2016					3.0363	2.3514	B	3.0363
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	767	2.10	09/04/2016	301.300000	2.5700	04:06:15PM	2.5705	3.0000	2.4633		2.5705
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	787	2.15	09/24/2016						2.4805	I	2.4805
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	840	2.30	11/16/2016						2.5261	I	2.5261
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	975	2.67	03/31/2017	2.000000	3.0000	10:38:01AM	3.0000		2.6424	I	2.6424
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	999	2.74	04/24/2017						2.6630	I	2.6630
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,027	2.81	05/22/2017					2.7250	2.6871	B	2.7250
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,071	2.93	07/05/2017					3.2638	2.7250	B	3.2638
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,116	3.06	08/19/2017	5.450000	3.1250	11:39:32AM	3.1250		2.7582	I	2.7582
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,120	3.07	08/23/2017						2.7612	I	2.7612
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,186	3.25	10/28/2017						2.8099	I	2.8099
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,197	3.28	11/08/2017					3.3250	2.8181	B	3.3250
39	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,281	3.51	01/31/2018	100.000000	3.0000	03:17:04PM	3.0000	3.5000	2.8801		3.0000
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,393	3.81	05/23/2018	108.500000	2.9250	04:02:45PM	2.9284	3.2810	2.9628		2.9284
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,480	4.05	08/18/2018	263.520000	3.1800	03:45:11PM	3.1728	3.4125	3.0735		3.1728
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,574	4.31	11/20/2018						3.1932	I	3.1932
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,665	4.56	02/19/2019	1.800000	3.5000	10:39:26AM	3.5000	3.6375	3.3091	B	3.6375
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,731	4.74	04/26/2019						3.3931	I	3.3931
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,815	4.97	07/19/2019					4.1325	3.5000	B	4.1325
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,857	5.08	08/30/2019						3.5130	I	3.5130
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,941	5.31	11/22/2019	91.970000	3.4100	03:52:23PM	3.4151	3.7500	3.5391		3.4151
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,029	5.56	02/18/2020					3.6750	3.5664	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,212	6.06	08/19/2020	9.600000	4.0000	11:48:00AM	3.8413		3.6231	I	3.6231
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,240	6.13	09/16/2020						3.6318	I	3.6318

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,331	6.38	12/16/2020	1.000000	3.8000	10:40:29AM	3.8000		3.6600	I	3.6600
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,408	6.59	03/03/2021	0.892000	3.7500	10:59:51AM	3.7500	3.7500	3.6839	B	3.7500
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,425	6.64	03/20/2021	1,750.000000	3.7100	04:14:44PM	3.7027	3.8000	3.6892		3.7027
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,464	6.75	04/28/2021	50.000000	3.6500	09:52:23AM	3.6500	4.1700	3.7013		3.6500
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,639	7.23	10/20/2021	6.300000	3.8500	11:26:39AM	3.9785		3.7436	I	3.7436
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,674	7.32	11/24/2021	8.567000	3.8250	03:46:18PM	3.8458		3.7521	I	3.7521
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,730	7.47	01/19/2022	53.000000	3.7000	03:04:57PM	3.7098	3.7500	3.7656		3.7098
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,784	7.62	03/14/2022						3.7787	I	3.7787
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,925	8.01	08/02/2022						3.8128	I	3.8128
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,967	8.12	09/13/2022						3.8229	I	3.8229
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,001	8.22	10/17/2022						3.8311	I	3.8311
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,051	8.35	12/06/2022	201.000000	4.0000	11:03:41AM	3.9490		3.8432		3.9490
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,127	8.56	02/20/2023						3.8616	I	3.8616
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,225	8.83	05/29/2023						3.8853	I	3.8853
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,303	9.04	08/15/2023	23.900000	3.9994	03:41:40PM	3.9568	3.9999	3.9042	B	3.9999
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,372	9.23	10/23/2023						3.9208	I	3.9208
67	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,596	9.85	06/03/2024					4.2850	3.9750	B	4.2850
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,659	10.02	08/05/2024						3.9951	I	3.9951
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,757	10.29	11/11/2024						4.0264	I	4.0264
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,911	10.71	04/14/2025						4.0755	I	4.0755
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,100	11.23	10/20/2025						4.1358	I	4.1358
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,140	11.33	11/29/2025						4.1485	I	4.1485
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,191	11.47	01/19/2026						4.1648	I	4.1648
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,465	12.22	10/20/2026	0.200000	4.3000	03:58:54PM	4.3000		4.2522	I	4.2522
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,513	12.36	12/07/2026						4.2675	I	4.2675
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,597	12.59	03/01/2027						4.2943	I	4.2943
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,786	13.10	09/06/2027						4.3546	I	4.3546
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,241	14.35	12/04/2028						4.4998	I	4.4998
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,780	15.82	05/27/2030						4.6717	I	4.6717
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,842	15.99	07/28/2030						4.6915	I	4.6915
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,024	16.49	01/26/2031						4.7496	I	4.7496
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,198	16.97	07/19/2031	701.580000	4.5350	03:25:56PM	4.5286	4.7975	4.8051		4.5286
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,276	17.18	10/05/2031						4.8300	I	4.8300
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,396	17.51	02/02/2032						4.8682	I	4.8682
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,424	17.59	03/01/2032	56.606000	5.2498	02:55:28PM	4.9028	5.2500	4.8772		4.9028
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,634	18.16	09/27/2032						4.9442	I	4.9442
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,697	18.34	11/29/2032						4.9643	I	4.9643
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,809	18.64	03/21/2033	1.000000	4.8250	03:12:47PM	4.8493	5.3338	5.0000	B	5.3338
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,403	20.27	11/05/2034						5.0204	I	5.0204
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,732	21.17	09/30/2035	0.500000	5.3750	11:39:14AM	5.3750		5.0317	I	5.0317
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,809	21.38	12/16/2035	0.400000	5.1000	03:57:41PM	5.1000	5.5000	5.0344	B	5.5000
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,097	22.17	09/29/2036						5.0443	I	5.0443
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,418	23.05	08/16/2037	2.000000	5.1500	10:46:37AM	5.2054		5.0553	I	5.0553
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,487	23.24	10/24/2037	2,981.726000	5.0575	04:13:40PM	5.0576	5.4538	5.0577		5.0576