

BSP Circular 813 Reference Rates - PM
July 30, 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		6	0.02	08/06/2014						3.1591	I	3.1591
2	TBILL 09.03.14*	PIBL1213I096	1M		34	0.09	09/03/2014					1.4538	1.2500	B	1.4538
3	RTB 05-08	PIID0514I080	2M	6.2500	55	0.15	09/24/2014						1.2500	I	1.2500
4	FXTN 07-46	PIBD0714J466	2M	6.5000	65	0.18	10/04/2014	85.000000	1.3000	03:32:17PM	1.3000		1.2500		1.3000
5	TBILL 10.08.14	PIBL1213J102	2M		69	0.19	10/08/2014	400.000000	1.2500	03:25:23PM	1.2500		1.2500		1.2500
6	SPTB 10-03	SPTB1014J037	2M	12.2500	75	0.21	10/14/2014						1.2500	I	1.2500
7	TBILL 11.05.14*	PIBL1213K119	3M		97	0.27	11/05/2014	20.000000	1.1251	02:27:09PM	1.1375	1.4488	1.2500	B	1.4488
8	TBILL 12.03.14	PIBL0614F026	4M		125	0.34	12/03/2014						1.4167	I	1.4167
9	TBILL 01.07.15*	PIBL1214A010	6M		160	0.44	01/07/2015	3.800000	1.4000	03:34:43PM	1.4000	1.8338	1.6250	B	1.8338
10	FXTN 10-36	PIBD1015B367	7M	12.3750	208	0.57	02/24/2015						1.6909	I	1.6909
11	TBILL 03.04.15	PIBL1214C036	7M		216	0.59	03/04/2015						1.7019	I	1.7019
12	TBILL 04.08.15	PIBL1214D044	9M		251	0.69	04/08/2015	1.400000	2.5000	02:56:41PM	2.5000	2.5000	1.7500	B	2.5000
13	FXTN 05-68	PIBD0515E685	10M	6.3750	286	0.78	05/13/2015						1.7981	I	1.7981
14	FXTN 07-47	PIBD0715E477	10M	8.3750	295	0.81	05/22/2015						1.8104	I	1.8104
15	TBILL 06.03.15	PIBL1214F060	10M		307	0.84	06/03/2015	10.000000	1.7000	09:36:32AM	1.7000		1.8269	I	1.8269
16	TBILL 07.08.15*	PIBL1214G078	1Y		342	0.94	07/08/2015	16.600000	1.7001	02:58:41PM	1.7018	2.0725	1.8750	B	2.0725
17	FXTN 04-20	PIBD0415G203	1Y	4.8750	355	0.97	07/21/2015						1.9015	I	1.9015
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	384	1.05	08/19/2015	3.000000	2.5000	03:36:19PM	2.5000		1.9605	I	1.9605
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	390	1.07	08/25/2015						1.9727	I	1.9727
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	482	1.32	11/25/2015						2.1600	I	2.1600
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	502	1.37	12/15/2015						2.2007	I	2.2007
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	530	1.45	01/12/2016						2.2577	I	2.2577
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	545	1.49	01/27/2016	49.000000	2.2000	02:27:49PM	2.1959	2.8750	2.2883	B	2.8750
24	RTB 05-10	PIID0516C107	2Y	6.0000	581	1.59	03/03/2016	1.500000	2.6700	09:24:18AM	2.6700		2.3615	I	2.3615
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	608	1.66	03/30/2016						2.4165	I	2.4165
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	634	1.74	04/25/2016	305.000000	2.3250	10:35:27AM	2.4725	2.5250	2.4694		2.4725
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	636	1.74	04/27/2016					3.0275	2.4735	B	3.0275
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	766	2.10	09/04/2016	401.400000	2.5675	03:32:39PM	2.5689	3.1250	2.5203		2.5689
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	786	2.15	09/24/2016						2.5275	I	2.5275
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	839	2.30	11/16/2016						2.5466	I	2.5466
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	974	2.67	03/31/2017						2.5951	I	2.5951
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	998	2.73	04/24/2017						2.6038	I	2.6038
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,026	2.81	05/22/2017	90.000000	2.6255	11:18:11AM	2.6297	2.7500	2.6139		2.6297
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,070	2.93	07/05/2017					3.2675	2.6297	B	3.2675
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,115	3.05	08/19/2017						2.6719	I	2.6719
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,119	3.06	08/23/2017						2.6757	I	2.6757
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,185	3.24	10/28/2017						2.7376	I	2.7376
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,196	3.27	11/08/2017	191.590000	3.1500	08:47:54AM	3.1500	3.6250	2.7479		3.1500
39	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,280	3.50	01/31/2018					3.6250	2.8267	B	3.6250
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,392	3.81	05/23/2018	58.000000	2.9250	11:56:17AM	2.9317	3.2675	2.9317		2.9317
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,479	4.05	08/18/2018	200.000000	3.0750	11:09:34AM	3.1075	3.2500	3.0489		3.1075
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,573	4.31	11/20/2018						3.1754	I	3.1754
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,664	4.56	02/19/2019	7.300000	3.5000	11:59:14AM	3.4485	3.6325	3.2980	B	3.6325
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,730	4.74	04/26/2019						3.3869	I	3.3869
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,814	4.97	07/19/2019					4.1313	3.5000	B	4.1313
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,856	5.08	08/30/2019						3.5139	I	3.5139
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,940	5.31	11/22/2019	52.000000	3.4500	12:03:54PM	3.4115	3.7500	3.5416		3.4115
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,028	5.55	02/18/2020	29.000000	3.6100	03:02:08PM	3.6100	3.6750	3.5707	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,211	6.05	08/19/2020						3.6312	I	3.6312
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,239	6.13	09/16/2020						3.6404	I	3.6404

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,330	6.38	12/16/2020							3.6705	I	3.6705
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,407	6.59	03/03/2021							3.6959	I	3.6959
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,424	6.64	03/20/2021	1,456.000000	3.7200	04:04:20PM	3.7144	3.7899	3.7015			3.7144
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,463	6.74	04/28/2021					4.1375	3.7144	B		4.1375
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,638	7.22	10/20/2021						3.7508	I		3.7508
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,673	7.32	11/24/2021						3.7581	I		3.7581
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,729	7.47	01/19/2022	50.000000	3.7000	09:10:46AM	3.7000	4.2500	3.7698			3.7000
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,783	7.62	03/14/2022						3.7810	I		3.7810
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,924	8.01	08/02/2022	200.000000	3.9000	03:50:53PM	3.9000		3.8103			3.9000
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,966	8.12	09/13/2022						3.8191	I		3.8191
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,000	8.21	10/17/2022						3.8262	I		3.8262
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,050	8.35	12/06/2022	22.700000	3.8400	03:40:23PM	3.8603		3.8366	I		3.8366
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,126	8.56	02/20/2023						3.8524	I		3.8524
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,224	8.83	05/29/2023						3.8728	I		3.8728
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,302	9.04	08/15/2023	38.170000	3.9250	03:27:59PM	3.9165	4.1250	3.8890	B		4.1250
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,371	9.23	10/23/2023						3.9034	I		3.9034
67	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,595	9.84	06/03/2024					4.2550	3.9500	B		4.2550
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,658	10.02	08/05/2024						3.9725	I		3.9725
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,756	10.28	11/11/2024						4.0076	I		4.0076
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,910	10.70	04/14/2025						4.0627	I		4.0627
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,099	11.22	10/20/2025						4.1304	I		4.1304
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,139	11.33	11/29/2025						4.1447	I		4.1447
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,190	11.47	01/19/2026						4.1630	I		4.1630
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,464	12.22	10/20/2026	2.000000	4.9000	02:07:22PM	4.9000		4.2610	I		4.2610
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,512	12.35	12/07/2026						4.2782	I		4.2782
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,596	12.58	03/01/2027	8.000000	4.6250	03:05:48PM	4.6250		4.3083	I		4.3083
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,785	13.10	09/06/2027						4.3759	I		4.3759
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,240	14.35	12/04/2028						4.5388	I		4.5388
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,779	15.82	05/27/2030						4.7317	I		4.7317
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,841	15.99	07/28/2030						4.7539	I		4.7539
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,023	16.49	01/26/2031						4.8190	I		4.8190
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,197	16.97	07/19/2031	1,051.500000	4.5800	03:30:55PM	4.5229	4.9750	4.8813			4.5229
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,275	17.18	10/05/2031						4.9092	I		4.9092
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,395	17.51	02/02/2032						4.9522	I		4.9522
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,423	17.59	03/01/2032	62.094000	4.8000	03:36:57PM	4.9080	5.3600	4.9622			4.9080
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,633	18.16	09/27/2032						5.0374	I		5.0374
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,696	18.33	11/29/2032						5.0599	I		5.0599
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,808	18.64	03/21/2033	15.300000	4.9210	02:11:01PM	5.0073	5.3463	5.1000	B		5.3463
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,402	20.27	11/05/2034						5.0862	I		5.0862
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,731	21.17	09/30/2035						5.0786	I		5.0786
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,808	21.38	12/16/2035	2.936000	5.4750	03:16:28PM	5.4916	5.4500	5.0768	B		5.4500
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,096	22.17	09/29/2036						5.0701	I		5.0701
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,417	23.04	08/16/2037						5.0627	I		5.0627
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,486	23.23	10/24/2037	515.601000	5.1750	03:27:02PM	5.0586	5.4208	5.0611			5.0586