

BSP Circular 813 Reference Rates - PM
August 5, 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 09.03.14*	PIBL1213I096	1M		28	0.08	09/03/2014					1.6925	1.5000	B	1.6925
2	RTB 05-08	PIID0514I080	2M	6.2500	49	0.13	09/24/2014						1.4241	I	1.4241
3	FXTN 07-46	PIBD0714J466	2M	6.5000	59	0.16	10/04/2014						1.3880	I	1.3880
4	TBILL 10.08.14	PIBL1213J102	2M		63	0.17	10/08/2014	1,278.970000	1.4000	10:17:15AM	1.3514		1.3736		1.3514
5	SPTB 10-03	SPTB1014J037	2M	12.2500	69	0.19	10/14/2014	200.000000	1.3750	10:47:05AM	1.3750		1.3519		1.3750
6	TBILL 11.05.14*	PIBL1213K119	3M		91	0.25	11/05/2014	902.762768	1.3400	04:02:29PM	1.2724	1.6188	1.2724		1.2724
7	TBILL 12.03.14	PIBL0614F026	4M		119	0.33	12/03/2014	595.000000	1.6000	11:44:20AM	1.5496		1.3907		1.5496
8	TBILL 01.07.15	PIBL1214A010	5M		154	0.42	01/07/2015	31.281403	1.4750	02:51:27PM	1.4956		1.5385	I	1.5385
9	FXTN 10-36	PIBD1015B367	7M	12.3750	202	0.55	02/24/2015						1.7412	I	1.7412
10	TBILL 03.04.15*	PIBL1214C036	6M		210	0.58	03/04/2015					1.9738	1.7750	B	1.9738
11	TBILL 04.08.15	PIBL1214D044	8M		245	0.67	04/08/2015	100.000000	1.8300	10:56:35AM	1.8300		1.7675		1.8300
12	FXTN 05-68	PIBD0515E685	9M	6.3750	280	0.77	05/13/2015						1.7600	I	1.7600
13	FXTN 07-47	PIBD0715E477	10M	8.3750	289	0.79	05/22/2015						1.7581	I	1.7581
14	TBILL 06.03.15	PIBL1214F060	10M		301	0.83	06/03/2015	2.150000	1.6500	10:37:03AM	1.6500		1.7556	I	1.7556
15	TBILL 07.08.15	PIBL1214G078	11M		336	0.92	07/08/2015	251.000000	1.8500	04:14:47PM	1.8493		1.7481		1.8493
16	FXTN 04-20	PIBD0415G203	11M	4.8750	349	0.96	07/21/2015						1.7453	I	1.7453
17	TBILL 08.05.15*	PIBL1214H086	1Y		364	1.00	08/05/2015	1,867.062058	1.8250	03:34:17PM	1.7421	2.2050	1.7421		1.7421
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	378	1.03	08/19/2015	2.900000	1.9750	11:44:13AM	1.9879		1.7767	I	1.7767
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	384	1.05	08/25/2015						1.7915	I	1.7915
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	476	1.30	11/25/2015						2.0186	I	2.0186
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	496	1.36	12/15/2015						2.0680	I	2.0680
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	524	1.43	01/12/2016						2.1371	I	2.1371
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	539	1.48	01/27/2016					2.6250	2.1741	B	2.6250
24	RTB 05-10	PIID0516C107	2Y	6.0000	575	1.57	03/03/2016	1.600000	2.5000	02:15:52PM	2.5999		2.2630	I	2.2630
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	602	1.65	03/30/2016						2.3297	I	2.3297
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	628	1.72	04/25/2016	1,303.000000	2.3900	02:34:07PM	2.3986	2.4625	2.3939		2.3986
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	630	1.72	04/27/2016					2.9950	2.3988	B	2.9950
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	760	2.08	09/04/2016	1,077.000000	2.5400	04:10:19PM	2.5514	3.0000	2.4863		2.5514
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	780	2.14	09/24/2016	1.100000	2.5500	02:19:48PM	2.7949		2.4998	I	2.4998
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	833	2.28	11/16/2016						2.5355	I	2.5355
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	968	2.65	03/31/2017	1.000000	3.0000	11:22:31AM	3.0000		2.6264	I	2.6264
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	992	2.72	04/24/2017						2.6425	I	2.6425
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,020	2.79	05/22/2017	300.000000	2.6900	11:29:48AM	2.6900	2.7475	2.6614		2.6900
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,064	2.91	07/05/2017					3.2600	2.6910	B	3.2600
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,109	3.04	08/19/2017						2.7233	I	2.7233
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,113	3.05	08/23/2017						2.7262	I	2.7262
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,179	3.23	10/28/2017						2.7736	I	2.7736
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,190	3.26	11/08/2017					3.3875	2.7815	B	3.3875
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,274	3.49	01/31/2018	788.370000	3.0000	04:03:16PM	3.0415	3.6250	2.8418		3.0415
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,386	3.79	05/23/2018	904.703323	2.9200	04:12:47PM	2.9223	3.2675	2.9223		2.9223
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,473	4.03	08/18/2018	357.000000	3.1100	03:32:27PM	3.1181	3.4125	3.0620		3.1181
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,567	4.29	11/20/2018						3.2130	I	3.2130
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,658	4.54	02/19/2019					3.7250	3.3591	B	3.7250
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,724	4.72	04/26/2019						3.4651	I	3.4651
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,808	4.95	07/19/2019					4.1238	3.6000	B	4.1238
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,850	5.07	08/30/2019						3.6068	I	3.6068
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,934	5.30	11/22/2019	616.000000	3.4075	03:20:42PM	3.4135		3.6205		3.4135
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,022	5.54	02/18/2020					3.6750	3.6348	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,205	6.04	08/19/2020						3.6646	I	3.6646
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,233	6.11	09/16/2020						3.6692	I	3.6692

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,324	6.36	12/16/2020						3.6840	I	3.6840
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,401	6.57	03/03/2021	200.000000	3.7150	09:04:43AM	3.7125		3.6965		3.7125
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,418	6.62	03/20/2021	5,035.000000	3.6975	04:07:31PM	3.7059	3.7750	3.6993		3.7059
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,457	6.73	04/28/2021	50.000000	3.6500	09:09:06AM	3.6500	4.1475	3.7056		3.6500
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,632	7.21	10/20/2021	0.050000	4.4000	03:03:03PM	4.4000		3.7451	I	3.7451
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,667	7.30	11/24/2021	7.000000	3.8450	10:51:45AM	3.8450		3.7529	I	3.7529
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,723	7.46	01/19/2022	231.500000	3.7500	03:36:39PM	3.7503		3.7656		3.7503
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,777	7.60	03/14/2022						3.7777	I	3.7777
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,918	7.99	08/02/2022						3.8095	I	3.8095
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,960	8.10	09/13/2022						3.8190	I	3.8190
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,994	8.20	10/17/2022						3.8267	I	3.8267
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,044	8.33	12/06/2022	0.197000	3.8500	02:09:28PM	3.8500		3.8379	I	3.8379
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,120	8.54	02/20/2023						3.8551	I	3.8551
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,218	8.81	05/29/2023						3.8772	I	3.8772
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,296	9.02	08/15/2023	60.404500	4.0000	03:53:51PM	3.9414		3.8947		3.9414
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,365	9.21	10/23/2023						3.9103	I	3.9103
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,589	9.83	06/03/2024						3.9608	I	3.9608
68	FXTN 20-08 *	PIBD2024H086	10Y	12.8750	3,652	10.00	08/05/2024					4.2725	3.9750	B	4.2725
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,750	10.27	11/11/2024						4.0100	I	4.0100
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,904	10.69	04/14/2025						4.0650	I	4.0650
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,093	11.21	10/20/2025						4.1325	I	4.1325
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,133	11.32	11/29/2025						4.1468	I	4.1468
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,184	11.46	01/19/2026						4.1650	I	4.1650
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,458	12.21	10/20/2026	2.000000	4.6000	11:47:00AM	4.6000		4.2629	I	4.2629
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,506	12.34	12/07/2026						4.2800	I	4.2800
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,590	12.57	03/01/2027						4.3100	I	4.3100
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,779	13.08	09/06/2027						4.3775	I	4.3775
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,234	14.33	12/04/2028						4.5400	I	4.5400
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,773	15.81	05/27/2030						4.7325	I	4.7325
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,835	15.98	07/28/2030						4.7546	I	4.7546
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,017	16.47	01/26/2031						4.8196	I	4.8196
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,191	16.95	07/19/2031	1,890.500000	4.5300	03:13:47PM	4.5379	4.9700	4.8818		4.5379
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,269	17.16	10/05/2031						4.9096	I	4.9096
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,389	17.49	02/02/2032	13.500000	5.1000	08:52:55AM	5.1000		4.9525	I	4.9525
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,417	17.57	03/01/2032	0.328000	4.9000	10:49:52AM	4.9000	5.0498	4.9625	B	5.0498
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,627	18.14	09/27/2032	85.000000	5.1150	10:52:54AM	5.1171		5.0375		5.1171
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,690	18.32	11/29/2032						5.0600	I	5.0600
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,802	18.62	03/21/2033	17.426000	4.9000	03:14:10PM	4.9354	5.3438	5.1000	B	5.3438
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,396	20.25	11/05/2034						5.0990	I	5.0990
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,725	21.15	09/30/2035						5.0985	I	5.0985
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,802	21.36	12/16/2035					5.3750	5.0983	B	5.3750
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,090	22.15	09/29/2036						5.0979	I	5.0979
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,411	23.03	08/16/2037						5.0973	I	5.0973
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,480	23.22	10/24/2037	266.882000	5.0900	04:09:03PM	5.0972	5.4276	5.0972		5.0972