

BSP Circular 813 Reference Rates - PM
August 7, 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		26	0.07	09/03/2014	5,820.000000	1.4500	03:24:32PM	1.4000	1.7025	1.4000		1.4000
2	RTB 05-08	PIID0514I080	2M	6.2500	47	0.13	09/24/2014	2.000000	1.4500	02:19:04PM	1.4500		1.3738	I	1.3738
3	FXTN 07-46	PIBD0714J466	2M	6.5000	57	0.16	10/04/2014						1.3614	I	1.3614
4	TBILL 10.08.14	PIBL1213J102	2M		61	0.17	10/08/2014	1,767.000000	1.3750	03:42:45PM	1.3469		1.3564		1.3469
5	SPTB 10-03	SPTB1014J037	2M	12.2500	67	0.18	10/14/2014						1.3489	I	1.3489
6	TBILL 11.05.14*	PIBL1213K119	3M		89	0.24	11/05/2014	266.452437	1.2252	11:33:30AM	1.3215	1.6275	1.3215		1.3215
7	TBILL 12.03.14	PIBL0614F026	4M		117	0.32	12/03/2014						1.4282	I	1.4282
8	TBILL 01.07.15	PIBL1214A010	5M		152	0.42	01/07/2015	14.978000	1.5250	02:45:51PM	1.4180		1.5616	I	1.5616
9	FXTN 10-36	PIBD1015B367	7M	12.3750	200	0.55	02/24/2015						1.7445	I	1.7445
10	TBILL 03.04.15*	PIBL1214C036	6M		208	0.57	03/04/2015					1.9788	1.7750	B	1.9788
11	TBILL 04.08.15	PIBL1214D044	8M		243	0.67	04/08/2015	1.589000	1.7000	02:35:24PM	1.7000		1.7803	I	1.7803
12	FXTN 05-68	PIBD0515E685	9M	6.3750	278	0.76	05/13/2015						1.7855	I	1.7855
13	FXTN 07-47	PIBD0715E477	10M	8.3750	287	0.79	05/22/2015						1.7869	I	1.7869
14	TBILL 06.03.15	PIBL1214F060	10M		299	0.82	06/03/2015	2.303000	1.7000	03:07:49PM	1.7000		1.7887	I	1.7887
15	TBILL 07.08.15	PIBL1214G078	11M		334	0.92	07/08/2015						1.7939	I	1.7939
16	FXTN 04-20	PIBD0415G203	11M	4.8750	347	0.95	07/21/2015						1.7958	I	1.7958
17	TBILL 08.05.15*	PIBL1214H086	1Y		362	0.99	08/05/2015	73.433633	1.7961	03:45:33PM	1.7981	2.0900	1.7981		1.7981
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	376	1.03	08/19/2015	5.300000	2.0000	02:18:31PM	2.0000	2.7500	1.8305	B	2.7500
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	382	1.05	08/25/2015						1.8444	I	1.8444
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	474	1.30	11/25/2015						2.0573	I	2.0573
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	494	1.35	12/15/2015						2.1036	I	2.1036
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	522	1.43	01/12/2016						2.1684	I	2.1684
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	537	1.47	01/27/2016	7.400000	2.2500	03:33:30PM	2.2500	2.5625	2.2031	B	2.5625
24	RTB 05-10	PIID0516C107	2Y	6.0000	573	1.57	03/03/2016						2.2864	I	2.2864
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	600	1.64	03/30/2016						2.3489	I	2.3489
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	626	1.71	04/25/2016	415.000000	2.3750	03:58:53PM	2.4137	2.4750	2.4091		2.4137
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	628	1.72	04/27/2016					3.0263	2.4137	B	3.0263
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	758	2.08	09/04/2016	1.957000	2.7000	02:42:06PM	2.6266	2.8750	2.4709	B	2.8750
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	778	2.13	09/24/2016	0.200000	2.5500	02:19:50PM	2.5500	3.0000	2.4796	B	3.0000
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	831	2.28	11/16/2016	199.400000	2.5100	04:10:15PM	2.5005		2.5029		2.5005
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	966	2.64	03/31/2017	800.100000	2.6000	03:09:40PM	2.5949		2.5623		2.5949
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	990	2.71	04/24/2017						2.5728	I	2.5728
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,018	2.79	05/22/2017	103.102000	2.6775	03:41:08PM	2.6783	2.7150	2.5852		2.6783
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,062	2.91	07/05/2017					3.2675	2.6045	B	3.2675
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,107	3.03	08/19/2017						2.6472	I	2.6472
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,111	3.04	08/23/2017	725.500000	2.7500	09:18:52AM	2.7500	2.7650	2.6510		2.7500
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,177	3.22	10/28/2017						2.7137	I	2.7137
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,188	3.25	11/08/2017	2.000000	2.9750	08:48:17AM	2.9750	3.5000	2.7242	B	3.5000
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,272	3.48	01/31/2018	200.000000	3.1000	08:47:56AM	3.1000	3.5000	2.8039		3.1000
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,384	3.79	05/23/2018	278.544100	2.8900	03:17:31PM	2.9103	3.2788	2.9103		2.9103
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,471	4.03	08/18/2018	152.600000	3.1100	09:03:02AM	3.1066	3.5000	3.0525		3.1066
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,565	4.28	11/20/2018						3.2061	I	3.2061
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,656	4.53	02/19/2019	1.000000	3.6750	02:43:13PM	3.6750	3.7000	3.3548	B	3.7000
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,722	4.71	04/26/2019						3.4627	I	3.4627
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,806	4.94	07/19/2019					4.1325	3.6000	B	4.1325
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,848	5.06	08/30/2019						3.6067	I	3.6067
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,932	5.29	11/22/2019	37.480000	3.4300	11:35:16AM	3.4296	3.5375	3.6201	B	3.5375
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,020	5.53	02/18/2020					3.6750	3.6342	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,203	6.03	08/19/2020	0.440000	3.8250	11:24:46AM	3.6121		3.6634	I	3.6634
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,231	6.11	09/16/2020						3.6678	I	3.6678

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,322	6.36	12/16/2020							3.6824	I	3.6824
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,399	6.57	03/03/2021	2.000000	3.7250	02:12:31PM	3.7250	3.7500		3.6947	B	3.7500
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,416	6.61	03/20/2021	1,851.000000	3.7050	03:43:55PM	3.7036	3.8250		3.6974		3.7036
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,455	6.72	04/28/2021						4.1438	3.7036	B	4.1438
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,630	7.20	10/20/2021							3.7470	I	3.7470
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,665	7.30	11/24/2021							3.7557	I	3.7557
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,721	7.45	01/19/2022	50.000000	3.7500	09:16:18AM	3.7500	4.2500		3.7696		3.7500
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,775	7.60	03/14/2022	40.000000	3.7725	04:11:17PM	3.7725			3.7830	I	3.7830
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,916	7.98	08/02/2022							3.8179	I	3.8179
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,958	8.10	09/13/2022	140.000000	3.9000	04:04:39PM	3.9000			3.8284		3.9000
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,992	8.19	10/17/2022							3.8368	I	3.8368
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,042	8.33	12/06/2022	2.459000	3.8250	11:08:43AM	3.8250	4.2500		3.8492	B	4.2500
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,118	8.54	02/20/2023							3.8680	I	3.8680
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,216	8.80	05/29/2023							3.8924	I	3.8924
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,294	9.02	08/15/2023	148.030000	3.8750	11:53:32AM	3.9745	4.2500		3.9117		3.9745
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,363	9.21	10/23/2023							3.9288	I	3.9288
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,587	9.82	06/03/2024							3.9844	I	3.9844
68	FXTN 20-08 *	PIBD2024H086	10Y	12.8750	3,650	9.99	08/05/2024					4.3150		4.0000	B	4.3150
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,748	10.26	11/11/2024							4.0350	I	4.0350
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,902	10.68	04/14/2025							4.0900	I	4.0900
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,091	11.20	10/20/2025							4.1575	I	4.1575
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,131	11.31	11/29/2025							4.1718	I	4.1718
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,182	11.45	01/19/2026							4.1900	I	4.1900
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,456	12.20	10/20/2026	0.030000	5.0000	10:09:08AM	5.0000			4.2879	I	4.2879
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,504	12.33	12/07/2026							4.3050	I	4.3050
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,588	12.56	03/01/2027	50.000000	4.5000	02:53:54PM	4.5000			4.3350		4.5000
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,777	13.08	09/06/2027							4.4025	I	4.4025
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,232	14.32	12/04/2028							4.5650	I	4.5650
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,771	15.80	05/27/2030							4.7575	I	4.7575
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,833	15.97	07/28/2030							4.7796	I	4.7796
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,015	16.47	01/26/2031							4.8446	I	4.8446
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,189	16.94	07/19/2031	10.000000	4.5400	02:19:16PM	4.5400	4.8000		4.9068	B	4.8000
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,267	17.16	10/05/2031							4.9346	I	4.9346
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,387	17.49	02/02/2032							4.9775	I	4.9775
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,415	17.56	03/01/2032	57.604000	5.0000	03:32:42PM	4.9998	5.3750		4.9875		4.9998
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,625	18.14	09/27/2032							5.0625	I	5.0625
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,688	18.31	11/29/2032							5.0850	I	5.0850
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,800	18.62	03/21/2033	8.205000	4.9050	03:13:48PM	4.9287	5.3650		5.1250	B	5.3650
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,394	20.24	11/05/2034							5.1194	I	5.1194
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,723	21.14	09/30/2035							5.1164	I	5.1164
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,800	21.36	12/16/2035	1.000000	5.5000	03:20:25PM	5.5000	5.3750		5.1156	B	5.3750
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,088	22.14	09/29/2036							5.1129	I	5.1129
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,409	23.02	08/16/2037							5.1099	I	5.1099
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,478	23.21	10/24/2037	108.972000	5.0950	03:05:16PM	5.1057	5.4635		5.1093		5.1057