

BSP Circular 813 Reference Rates - PM
August 12, 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		21	0.06	09/03/2014	40.000000	1.2500	11:14:19AM	1.2500		2.9318	I	2.9318
2	RTB 05-08	PIID0514I080	1M	6.2500	42	0.11	09/24/2014	2.000000	2.2500	10:09:59AM	2.2500		2.0727	I	2.0727
3	FXTN 07-46	PIBD0714J466	2M	6.5000	52	0.14	10/04/2014						1.6636	I	1.6636
4	TBILL 10.08.14*	PIBL1213J102	1M		56	0.15	10/08/2014					1.7000	1.5000	B	1.7000
5	SPTB 10-03	SPTB1014J037	2M	12.2500	62	0.17	10/14/2014	1.900000	1.2500	08:50:57AM	1.2510		1.4618	I	1.4618
6	TBILL 11.05.14*	PIBL1213K119	3M		84	0.23	11/05/2014	577.746232	1.3250	02:52:54PM	1.3216	1.6085	1.3216		1.3216
7	TBILL 12.03.14	PIBL0614F026	4M		112	0.31	12/03/2014						1.4224	I	1.4224
8	TBILL 01.07.15	PIBL1214A010	5M		147	0.40	01/07/2015	321.388305	1.5050	02:48:46PM	1.5112		1.5484		1.5112
9	FXTN 10-36	PIBD1015B367	7M	12.3750	195	0.53	02/24/2015						1.7212	I	1.7212
10	TBILL 03.04.15*	PIBL1214C036	6M		203	0.56	03/04/2015					1.9588	1.7500	B	1.9588
11	TBILL 04.08.15	PIBL1214D044	8M		238	0.65	04/08/2015						1.7784	I	1.7784
12	FXTN 05-68	PIBD0515E685	9M	6.3750	273	0.75	05/13/2015						1.8068	I	1.8068
13	FXTN 07-47	PIBD0715E477	9M	8.3750	282	0.77	05/22/2015	1.000000	1.8750	03:16:18PM	1.8750		1.8141	I	1.8141
14	TBILL 06.03.15	PIBL1214F060	10M		294	0.81	06/03/2015						1.8239	I	1.8239
15	TBILL 07.08.15	PIBL1214G078	11M		329	0.90	07/08/2015	1.174000	1.7500	02:19:19PM	1.7500		1.8523	I	1.8523
16	FXTN 04-20	PIBD0415G203	11M	4.8750	342	0.94	07/21/2015						1.8628	I	1.8628
17	TBILL 08.05.15*	PIBL1214H086	1Y		357	0.98	08/05/2015	28.392000	1.8000	11:02:44AM	1.7655	2.0913	1.8750	B	2.0913
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	371	1.02	08/19/2015	9.500000	1.8750	11:12:21AM	1.8750	2.3750	1.9042	B	2.3750
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	377	1.03	08/25/2015						1.9167	I	1.9167
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	469	1.28	11/25/2015						2.1086	I	2.1086
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	489	1.34	12/15/2015						2.1503	I	2.1503
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	517	1.42	01/12/2016						2.2087	I	2.2087
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	532	1.46	01/27/2016	100.000000	2.5000	03:50:32PM	2.4905	2.7500	2.2400		2.4905
24	RTB 05-10	PIID0516C107	2Y	6.0000	568	1.56	03/03/2016	2.600000	2.2500	03:50:13PM	2.4364		2.3151	I	2.3151
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	595	1.63	03/30/2016	30.150000	2.3500	08:54:45AM	2.3500		2.3714	I	2.3714
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	621	1.70	04/25/2016	2,716.500000	2.4100	03:39:50PM	2.4307	2.4950	2.4256		2.4307
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	623	1.71	04/27/2016					3.2563	2.4298	B	3.2563
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	753	2.06	09/04/2016	283.800000	2.7000	03:05:51PM	2.6302	3.0000	2.4797		2.6302
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	773	2.12	09/24/2016	1.000000	2.7500	10:58:53AM	2.7500		2.4874	I	2.4874
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	826	2.26	11/16/2016						2.5078	I	2.5078
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	961	2.63	03/31/2017	301.000000	2.5800	08:52:17AM	2.5800		2.5596		2.5800
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	985	2.70	04/24/2017	123.000000	2.6370	08:51:28AM	2.6370		2.5688		2.6370
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,013	2.77	05/22/2017					2.8375	2.5796	B	2.8375
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,057	2.89	07/05/2017					3.5100	2.5965	B	3.5100
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,102	3.02	08/19/2017	17.500000	2.6900	02:43:05PM	2.6900		2.6436	I	2.6436
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,106	3.03	08/23/2017	100.000000	2.7500	10:29:13AM	2.7500	3.1875	2.6478		2.7500
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,172	3.21	10/28/2017						2.7168	I	2.7168
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,183	3.24	11/08/2017	197.500000	3.2000	08:49:54AM	3.2000	3.6250	2.7283		3.2000
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,267	3.47	01/31/2018	4.200000	3.2500	03:43:06PM	3.2500	3.5000	2.8162	B	3.5000
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,379	3.78	05/23/2018	129.000000	2.9400	02:45:01PM	2.9334	3.2938	2.9334		2.9334
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,466	4.01	08/18/2018	160.300000	3.0600	04:14:10PM	3.1129	3.5125	3.0709		3.1129
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,560	4.27	11/20/2018						3.2195	I	3.2195
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,651	4.52	02/19/2019	303.100000	3.6000	03:51:17PM	3.6005	3.6750	3.3634		3.6005
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,717	4.70	04/26/2019						3.4677	I	3.4677
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,801	4.93	07/19/2019					4.2813	3.6005	B	4.2813
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,843	5.05	08/30/2019						3.6092	I	3.6092
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,927	5.28	11/22/2019	545.750000	3.4400	03:27:06PM	3.4418	3.8750	3.6265		3.4418
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,015	5.52	02/18/2020					3.6750	3.6446	B	3.6750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,198	6.02	08/19/2020	500.000000	3.6400	03:50:48PM	3.6460		3.6823		3.6460
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,226	6.09	09/16/2020						3.6881	I	3.6881

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,317	6.34	12/16/2020	5.000000	3.7500	11:28:59AM	3.7500		3.7069	I	3.7069
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,394	6.55	03/03/2021	400.000000	3.7295	03:32:16PM	3.7272	3.7500	3.7228		3.7272
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,411	6.60	03/20/2021	350.000000	3.7125	03:50:49PM	3.7168	3.8250	3.7263		3.7168
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,450	6.71	04/28/2021	137.000000	3.7850	03:27:41PM	3.7996	4.1625	3.7343		3.7996
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,625	7.19	10/20/2021						3.7805	I	3.7805
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,660	7.28	11/24/2021	15.000000	3.8000	03:09:42PM	3.8000		3.7898	I	3.7898
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,716	7.44	01/19/2022	175.302392	3.7400	03:38:19PM	3.7726	3.8000	3.8046		3.7726
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,770	7.58	03/14/2022						3.8188	I	3.8188
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,911	7.97	08/02/2022						3.8561	I	3.8561
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,953	8.08	09/13/2022						3.8672	I	3.8672
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,987	8.18	10/17/2022						3.8762	I	3.8762
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,037	8.31	12/06/2022	1.880000	4.0000	02:23:07PM	4.0000		3.8894	I	3.8894
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,113	8.52	02/20/2023						3.9095	I	3.9095
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,211	8.79	05/29/2023	500.000000	3.9150	03:52:07PM	3.9150		3.9353		3.9150
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,289	9.00	08/15/2023	168.800000	4.0400	03:33:23PM	4.0038	4.3500	3.9560		4.0038
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,358	9.19	10/23/2023						3.9742	I	3.9742
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,582	9.81	06/03/2024						4.0334	I	4.0334
68	FXTN 20-08 *	PIBD2024H086	10Y	12.8750	3,645	9.98	08/05/2024					4.4238	4.0500	B	4.4238
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,743	10.25	11/11/2024						4.0858	I	4.0858
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,897	10.67	04/14/2025						4.1420	I	4.1420
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,086	11.19	10/20/2025						4.2110	I	4.2110
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,126	11.30	11/29/2025						4.2256	I	4.2256
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,177	11.44	01/19/2026						4.2442	I	4.2442
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,451	12.19	10/20/2026	1.050000	4.7500	11:52:35AM	4.7500		4.3443	I	4.3443
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,499	12.32	12/07/2026						4.3618	I	4.3618
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,583	12.55	03/01/2027	0.300000	4.5500	10:38:03AM	4.5500		4.3924	I	4.3924
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,772	13.07	09/06/2027						4.4614	I	4.4614
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,227	14.31	12/04/2028						4.6276	I	4.6276
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,766	15.79	05/27/2030						4.8243	I	4.8243
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,828	15.96	07/28/2030						4.8470	I	4.8470
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,010	16.45	01/26/2031						4.9134	I	4.9134
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,184	16.93	07/19/2031	50.000000	4.6000	09:22:56AM	4.6000	5.1250	4.9769		4.6000
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,262	17.14	10/05/2031						5.0054	I	5.0054
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,382	17.47	02/02/2032						5.0492	I	5.0492
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,410	17.55	03/01/2032	58.892000	5.0500	11:56:28AM	5.0213	5.2478	5.0594		5.0213
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,620	18.12	09/27/2032						5.1361	I	5.1361
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,683	18.30	11/29/2032						5.1591	I	5.1591
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,795	18.60	03/21/2033	12.606000	4.9000	03:16:59PM	5.3739	5.4713	5.2000	B	5.4713
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,389	20.23	11/05/2034						5.1675	I	5.1675
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,718	21.13	09/30/2035	2.000000	5.3850	11:52:15AM	5.3850		5.1495	I	5.1495
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,795	21.34	12/16/2035	162.559000	5.1000	03:26:32PM	5.1032	5.5000	5.1453		5.1032
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,083	22.13	09/29/2036						5.1295	I	5.1295
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,404	23.01	08/16/2037	0.500000	5.2000	03:20:07PM	5.2000	5.8000	5.1120	B	5.8000
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,473	23.20	10/24/2037	1,982.024000	5.1000	04:00:19PM	5.1083	5.5770	5.1082		5.1083