

BSP Circular 813 Reference Rates - PM
August 14, 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		19	0.05	09/03/2014						2.9858	I	2.9858
2	RTB 05-08	PIID0514I080	1M	6.2500	40	0.11	09/24/2014	75.000000	1.3500	11:35:34AM	1.3625		2.0943		1.3625
3	FXTN 07-46	PIBD0714J466	2M	6.5000	50	0.14	10/04/2014						1.6698	I	1.6698
4	TBILL 10.08.14*	PIBL1213J102	1M		54	0.15	10/08/2014					1.6975	1.5000	B	1.6975
5	SPTB 10-03	SPTB1014J037	2M	12.2500	60	0.16	10/14/2014	1.900000	1.2750	09:22:48AM	1.2760		1.4445	I	1.4445
6	TBILL 11.05.14*	PIBL1213K119	3M		82	0.23	11/05/2014	2,410.000000	1.2750	11:33:51AM	1.2409	1.5738	1.2409		1.2409
7	TBILL 12.03.14	PIBL0614F026	4M		110	0.30	12/03/2014	438.000000	1.5500	11:47:52AM	1.5500		1.3607		1.5500
8	TBILL 01.07.15	PIBL1214A010	5M		145	0.40	01/07/2015	4.130500	1.8500	03:51:25PM	1.4901		1.5104	I	1.5104
9	FXTN 10-36	PIBD1015B367	7M	12.3750	193	0.53	02/24/2015	0.020000	1.7197	11:53:28AM	1.7197		1.7158	I	1.7158
10	TBILL 03.04.15*	PIBL1214C036	6M		201	0.55	03/04/2015					1.9563	1.7500	B	1.9563
11	TBILL 04.08.15	PIBL1214D044	8M		236	0.65	04/08/2015	0.119000	1.7000	09:01:57AM	1.7000		1.7784	I	1.7784
12	FXTN 05-68	PIBD0515E685	9M	6.3750	271	0.74	05/13/2015						1.8068	I	1.8068
13	FXTN 07-47	PIBD0715E477	9M	8.3750	280	0.77	05/22/2015						1.8141	I	1.8141
14	TBILL 06.03.15	PIBL1214F060	10M		292	0.80	06/03/2015						1.8239	I	1.8239
15	TBILL 07.08.15	PIBL1214G078	11M		327	0.90	07/08/2015	0.100000	1.8500	10:35:14AM	1.8500		1.8523	I	1.8523
16	FXTN 04-20	PIBD0415G203	11M	4.8750	340	0.93	07/21/2015						1.8628	I	1.8628
17	TBILL 08.05.15*	PIBL1214H086	1Y		355	0.98	08/05/2015	22.218000	1.7255	02:35:08PM	1.7255	2.0900	1.8750	B	2.0900
18	RTB 05-09	PIID0515H097	1.5Y	5.8750	369	1.01	08/19/2015	0.650000	2.3750	11:05:34AM	2.3750	2.3750	1.9036	B	2.3750
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	375	1.03	08/25/2015						1.9158	I	1.9158
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	467	1.28	11/25/2015						2.1037	I	2.1037
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	487	1.33	12/15/2015						2.1446	I	2.1446
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	515	1.41	01/12/2016						2.2017	I	2.2017
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	530	1.45	01/27/2016	50.000000	2.5000	11:08:23AM	2.5000	2.6250	2.2324		2.5000
24	RTB 05-10	PIID0516C107	2Y	6.0000	566	1.55	03/03/2016	1.000000	2.6000	11:05:52AM	2.6000		2.3059	I	2.3059
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	593	1.62	03/30/2016						2.3610	I	2.3610
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	619	1.69	04/25/2016	250.000000	2.4175	02:14:56PM	2.4175	2.5000	2.4141		2.4175
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	621	1.70	04/27/2016					3.2763	2.4182	B	3.2763
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	751	2.06	09/04/2016	1.300000	2.7000	02:20:06PM	2.7000	3.0000	2.5026	B	3.0000
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	771	2.11	09/24/2016	0.301000	2.4750	10:45:38AM	2.4750		2.5156	I	2.5156
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	824	2.26	11/16/2016						2.5500	I	2.5500
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	959	2.63	03/31/2017	2.800000	2.9000	02:20:43PM	2.9000	2.7000	2.6377	B	2.7000
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	983	2.69	04/24/2017					2.8000	2.6532	B	2.8000
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,011	2.77	05/22/2017					2.7917	2.6714	B	2.7917
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,055	2.89	07/05/2017					3.5138	2.7000	B	3.5138
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,100	3.01	08/19/2017	0.905000	2.6500	03:18:14PM	2.6500		2.7321	I	2.7321
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,104	3.02	08/23/2017					2.8000	2.7350	B	2.8000
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,170	3.20	10/28/2017						2.7821	I	2.7821
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,181	3.23	11/08/2017					3.3875	2.7899	B	3.3875
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,265	3.46	01/31/2018	30.000000	3.2500	02:58:47PM	3.2500	3.3750	2.8499	B	3.3750
40	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,377	3.77	05/23/2018	57.500000	3.1000	03:35:06PM	2.9298	3.2913	2.9298		2.9298
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,464	4.01	08/18/2018	45.700000	3.1000	11:26:05AM	3.1000	3.4625	3.0449	B	3.4625
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,558	4.27	11/20/2018						3.1692	I	3.1692
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,649	4.51	02/19/2019					3.8000	3.2896	B	3.8000
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,715	4.70	04/26/2019	200.000000	3.4600	08:48:47AM	3.4600		3.3769		3.4600
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,799	4.93	07/19/2019	50.000000	3.6000	11:11:13AM	3.6000	4.3950	3.4880		3.6000
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,841	5.04	08/30/2019						3.5025	I	3.5025
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,925	5.27	11/22/2019	300.000000	3.4300	12:10:58PM	3.4317	3.7500	3.5314		3.4317
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,013	5.51	02/18/2020	269.500000	3.6700	12:15:35PM	3.6798		3.5618		3.6798
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,196	6.01	08/19/2020						3.6248	I	3.6248
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,224	6.09	09/16/2020						3.6345	I	3.6345

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,315	6.34	12/16/2020							3.6659	I	3.6659
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,392	6.55	03/03/2021	565.000000	3.7075	04:03:51PM	3.7086	3.7500	3.6924			3.7086
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,409	6.60	03/20/2021	1,055.960000	3.7100	03:46:03PM	3.7150	3.8125	3.6983			3.7150
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,448	6.70	04/28/2021	85.880000	3.6500	03:09:45PM	3.6915	4.1195	3.7117			3.6915
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,623	7.18	10/20/2021						3.7612	I	3.7612	
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,658	7.28	11/24/2021						3.7712	I	3.7712	
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,714	7.43	01/19/2022	252.405928	3.7700	04:12:54PM	3.7779	4.0000	3.7870			3.7779
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,768	7.58	03/14/2022						3.8023	I	3.8023	
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,909	7.96	08/02/2022						3.8422	I	3.8422	
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,951	8.08	09/13/2022						3.8541	I	3.8541	
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,985	8.17	10/17/2022						3.8637	I	3.8637	
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,035	8.31	12/06/2022	2.000000	3.9000	03:19:17PM	3.9000		3.8779	I	3.8779	
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,111	8.52	02/20/2023						3.8994	I	3.8994	
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,209	8.79	05/29/2023	275.000000	3.9300	04:03:45PM	3.9300		3.9271			3.9300
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,287	9.00	08/15/2023	100.680000	4.0400	12:09:51PM	4.0401	4.1500	3.9492			4.0401
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,356	9.19	10/23/2023						3.9688	I	3.9688	
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,580	9.80	06/03/2024						4.0322	I	4.0322	
68	FXTN 20-08 *	PIBD2024H086	10Y	12.8750	3,643	9.97	08/05/2024					4.3725	4.0500	B	4.3725	
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,741	10.24	11/11/2024						4.0873	I	4.0873	
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,895	10.66	04/14/2025						4.1460	I	4.1460	
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,084	11.18	10/20/2025						4.2180	I	4.2180	
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,124	11.29	11/29/2025						4.2332	I	4.2332	
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,175	11.43	01/19/2026						4.2527	I	4.2527	
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,449	12.18	10/20/2026						4.3570	I	4.3570	
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,497	12.31	12/07/2026						4.3753	I	4.3753	
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,581	12.54	03/01/2027	6.025000	4.6500	12:03:41PM	4.6004		4.4073	I	4.4073	
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,770	13.06	09/06/2027						4.4793	I	4.4793	
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,225	14.31	12/04/2028						4.6527	I	4.6527	
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,764	15.78	05/27/2030						4.8580	I	4.8580	
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,826	15.95	07/28/2030						4.8816	I	4.8816	
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,008	16.45	01/26/2031						4.9510	I	4.9510	
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,182	16.93	07/19/2031	252.000000	4.6000	03:54:40PM	4.6000	5.1250	5.0172			4.6000
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,260	17.14	10/05/2031						5.0470	I	5.0470	
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,380	17.47	02/02/2032	1.000000	5.2000	03:14:00PM	5.1246		5.0927	I	5.0927	
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,408	17.54	03/01/2032	78.625000	5.0000	03:15:32PM	4.9988	5.3700	5.1033			4.9988
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,618	18.12	09/27/2032						5.1833	I	5.1833	
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,681	18.29	11/29/2032						5.2073	I	5.2073	
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,793	18.60	03/21/2033					5.5013	5.2500	B	5.5013	
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,387	20.22	11/05/2034						5.1891	I	5.1891	
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,716	21.13	09/30/2035						5.1554	I	5.1554	
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,793	21.34	12/16/2035	19.000000	5.2000	03:04:48PM	5.1929	5.3490	5.1476	B	5.3490	
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,081	22.12	09/29/2036						5.1181	I	5.1181	
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,402	23.00	08/16/2037	5.000000	5.2500	11:54:11AM	5.2500		5.0852	I	5.0852	
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,471	23.19	10/24/2037	497.739000	5.0600	04:10:02PM	5.0720	5.5400	5.0781			5.0720