

BSP Circular 813 Reference Rates - PM
August 15, 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		16	0.04	09/03/2014	970.500000	1.1000	03:52:30PM	1.1232		2.9925		1.1232
2	RTB 05-08	PIID0514I080	1M	6.2500	37	0.10	09/24/2014	12.750000	1.3500	11:48:04AM	1.3500		1.9320	I	1.9320
3	FXTN 07-46	PIBD0714J466	2M	6.5000	47	0.13	10/04/2014						1.4270	I	1.4270
4	TBILL 10.08.14*	PIBL1213J102	1M		51	0.14	10/08/2014	1,400.800000	1.2500	03:29:18PM	1.2250	1.5650	1.2250		1.2250
5	SPTB 10-03	SPTB1014J037	2M	12.2500	57	0.16	10/14/2014						1.2518	I	1.2518
6	TBILL 11.05.14	PIBL1213K119	2M		79	0.22	11/05/2014	350.570000	1.2500	03:29:27PM	1.2500		1.3500		1.2500
7	TBILL 12.03.14*	PIBL0614F026	3M		107	0.29	12/03/2014	220.000000	1.4750	02:45:46PM	1.4750	1.5638	1.4750		1.4750
8	TBILL 01.07.15	PIBL1214A010	5M		142	0.39	01/07/2015						1.5808	I	1.5808
9	FXTN 10-36	PIBD1015B367	6M	12.3750	190	0.52	02/24/2015						1.7258	I	1.7258
10	TBILL 03.04.15*	PIBL1214C036	6M		198	0.54	03/04/2015					1.9575	1.7500	B	1.9575
11	TBILL 04.08.15	PIBL1214D044	8M		233	0.64	04/08/2015						1.7784	I	1.7784
12	FXTN 05-68	PIBD0515E685	9M	6.3750	268	0.73	05/13/2015						1.8068	I	1.8068
13	FXTN 07-47	PIBD0715E477	9M	8.3750	277	0.76	05/22/2015						1.8141	I	1.8141
14	TBILL 06.03.15	PIBL1214F060	10M		289	0.79	06/03/2015						1.8239	I	1.8239
15	TBILL 07.08.15	PIBL1214G078	11M		324	0.89	07/08/2015						1.8523	I	1.8523
16	FXTN 04-20	PIBD0415G203	11M	4.8750	337	0.92	07/21/2015						1.8628	I	1.8628
17	TBILL 08.05.15*	PIBL1214H086	1Y		352	0.97	08/05/2015	2.000000	1.7252	02:34:34PM	1.7251	2.0763	1.8750	B	2.0763
18	RTB 05-09	PIID0515H097	1Y	5.8750	366	1.00	08/19/2015					2.3750	1.9039	B	2.3750
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	372	1.02	08/25/2015						1.9164	I	1.9164
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	464	1.27	11/25/2015						2.1066	I	2.1066
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	484	1.33	12/15/2015						2.1479	I	2.1479
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	512	1.40	01/12/2016						2.2058	I	2.2058
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	527	1.44	01/27/2016	4.000000	2.6000	03:51:50PM	2.5362	2.5000	2.2368	B	2.5000
24	RTB 05-10	PIID0516C107	2Y	6.0000	563	1.54	03/03/2016	0.100000	2.5000	03:32:45PM	2.5000	2.5000	2.3113	B	2.5000
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	590	1.62	03/30/2016					2.5000	2.3671	B	2.5000
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	616	1.69	04/25/2016	1.000000	2.3500	02:31:28PM	2.3500	2.4583	2.4209	B	2.4583
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	618	1.69	04/27/2016					3.0938	2.4250	B	3.0938
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	748	2.05	09/04/2016	2.000000	2.7000	03:52:47PM	2.5873	2.7625	2.5074	B	2.7625
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	768	2.10	09/24/2016						2.5200	I	2.5200
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	821	2.25	11/16/2016						2.5536	I	2.5536
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	956	2.62	03/31/2017					2.7000	2.6392	B	2.7000
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	980	2.68	04/24/2017					2.8000	2.6544	B	2.8000
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,008	2.76	05/22/2017					2.7917	2.6721	B	2.7917
34	FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1,052	2.88	07/05/2017					3.3438	2.7000	B	3.3438
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,097	3.00	08/19/2017						2.7245	I	2.7245
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,101	3.01	08/23/2017					2.8000	2.7267	B	2.8000
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,167	3.20	10/28/2017	1.000000	2.9000	03:54:10PM	2.9000		2.7627	I	2.7627
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,178	3.23	11/08/2017					3.4375	2.7687	B	3.4375
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,262	3.46	01/31/2018					3.4375	2.8144	B	3.4375
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,374	3.76	05/23/2018	2,450.500000	2.9000	03:36:27PM	2.9185	3.2250	2.8755		2.9185
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,461	4.00	08/18/2018	65.000000	3.1000	03:30:56PM	3.0919	3.4463	2.9229		3.0919
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,555	4.26	11/20/2018						3.0848	I	3.0848
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,646	4.51	02/19/2019					3.7375	3.2416	B	3.7375
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,712	4.69	04/26/2019						3.3553	I	3.3553
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,796	4.92	07/19/2019					4.3300	3.5000	B	4.3300
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,838	5.03	08/30/2019						3.5131	I	3.5131
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,922	5.26	11/22/2019	40.000000	3.4150	11:45:16AM	3.4012	3.5875	3.5392	B	3.5875
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,010	5.50	02/18/2020					3.6850	3.5666	B	3.6850
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,193	6.00	08/19/2020						3.6236	I	3.6236
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,221	6.08	09/16/2020						3.6323	I	3.6323

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,312	6.33	12/16/2020						3.6606	I	3.6606
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,389	6.54	03/03/2021	2.000000	3.8000	03:08:44PM	3.8000	3.7500	3.6846	B	3.7500
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,406	6.59	03/20/2021	3,217.664000	3.7025	03:59:16PM	3.7027	3.7475	3.6899		3.7027
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,445	6.69	04/28/2021	50.000000	3.6500	09:32:08AM	3.6500	4.1250	3.7020		3.6500
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,620	7.17	10/20/2021						3.7530	I	3.7530
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,655	7.27	11/24/2021						3.7632	I	3.7632
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,711	7.42	01/19/2022	651.000000	3.8150	03:26:25PM	3.7670	4.0625	3.7795		3.7670
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,765	7.57	03/14/2022						3.7952	I	3.7952
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,906	7.96	08/02/2022						3.8362	I	3.8362
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,948	8.07	09/13/2022						3.8485	I	3.8485
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,982	8.16	10/17/2022						3.8584	I	3.8584
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,032	8.30	12/06/2022						3.8729	I	3.8729
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,108	8.51	02/20/2023						3.8951	I	3.8951
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,206	8.78	05/29/2023	310.000000	3.9200	08:47:15AM	3.9200		3.9236		3.9200
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,284	8.99	08/15/2023	83.913000	4.0050	03:29:36PM	4.0236		3.9463		4.0236
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,353	9.18	10/23/2023						3.9664	I	3.9664
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,577	9.79	06/03/2024						4.0317	I	4.0317
68	FXTN 20-08 *	PIBD2024H086	10Y	12.8750	3,640	9.97	08/05/2024					4.3813	4.0500	B	4.3813
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,738	10.23	11/11/2024						4.0873	I	4.0873
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,892	10.66	04/14/2025						4.1460	I	4.1460
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,081	11.17	10/20/2025						4.2180	I	4.2180
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,121	11.28	11/29/2025						4.2332	I	4.2332
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,172	11.42	01/19/2026						4.2527	I	4.2527
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,446	12.17	10/20/2026						4.3570	I	4.3570
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,494	12.30	12/07/2026						4.3753	I	4.3753
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,578	12.53	03/01/2027						4.4073	I	4.4073
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,767	13.05	09/06/2027						4.4793	I	4.4793
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,222	14.30	12/04/2028						4.6527	I	4.6527
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,761	15.77	05/27/2030						4.8580	I	4.8580
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,823	15.94	07/28/2030						4.8816	I	4.8816
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,005	16.44	01/26/2031						4.9510	I	4.9510
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,179	16.92	07/19/2031	350.000000	4.5925	03:37:03PM	4.5925	5.0000	5.0172		4.5925
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,257	17.13	10/05/2031						5.0470	I	5.0470
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,377	17.46	02/02/2032						5.0927	I	5.0927
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,405	17.54	03/01/2032	60.150000	4.9500	03:33:26PM	4.9915	5.2982	5.1033		4.9915
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,615	18.11	09/27/2032						5.1833	I	5.1833
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,678	18.28	11/29/2032						5.2073	I	5.2073
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,790	18.59	03/21/2033					5.5213	5.2500	B	5.5213
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,384	20.22	11/05/2034						5.1901	I	5.1901
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,713	21.12	09/30/2035						5.1570	I	5.1570
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,790	21.33	12/16/2035	0.100000	5.5000	03:03:59PM	5.5000	5.5000	5.1492	B	5.5000
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,078	22.12	09/29/2036						5.1202	I	5.1202
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,399	23.00	08/16/2037						5.0879	I	5.0879
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,468	23.18	10/24/2037	1,688.518000	5.0500	03:40:24PM	5.0808	5.5272	5.0809		5.0808