

BSP Circular 813 Reference Rates - PM
August 20, 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		12	0.03	09/03/2014						3.1821	I	3.1821
2	RTB 05-08	PIID0514I080	1M	6.2500	33	0.09	09/24/2014						2.0978	I	2.0978
3	FXTN 07-46	PIBD0714J466	2M	6.5000	43	0.12	10/04/2014						1.5815	I	1.5815
4	TBILL 10.08.14*	PIBL1213J102	1M		47	0.13	10/08/2014					1.5775	1.3750	B	1.5775
5	SPTB 10-03	SPTB1014J037	2M	12.2500	53	0.15	10/14/2014						1.3750	I	1.3750
6	TBILL 11.05.14	PIBL1213K119	2M		75	0.21	11/05/2014	1.000000	1.2250	11:44:23AM	1.2250		1.3750	I	1.3750
7	TBILL 12.03.14*	PIBL0614F026	3M		103	0.28	12/03/2014					1.5713	1.3750	B	1.5713
8	TBILL 01.07.15	PIBL1214A010	5M		138	0.38	01/07/2015						1.5192	I	1.5192
9	FXTN 10-36	PIBD1015B367	6M	12.3750	186	0.51	02/24/2015						1.7170	I	1.7170
10	TBILL 03.04.15*	PIBL1214C036	6M		194	0.53	03/04/2015					1.9588	1.7500	B	1.9588
11	TBILL 04.08.15	PIBL1214D044	8M		229	0.63	04/08/2015						1.7784	I	1.7784
12	FXTN 05-68	PIBD0515E685	9M	6.3750	264	0.72	05/13/2015						1.8068	I	1.8068
13	FXTN 07-47	PIBD0715E477	9M	8.3750	273	0.75	05/22/2015						1.8141	I	1.8141
14	TBILL 06.03.15	PIBL1214F060	10M		285	0.78	06/03/2015	3.001000	1.5500	10:25:28AM	1.5500		1.8239	I	1.8239
15	TBILL 07.08.15	PIBL1214G078	11M		320	0.88	07/08/2015						1.8523	I	1.8523
16	FXTN 04-20	PIBD0415G203	11M	4.8750	333	0.91	07/21/2015						1.8628	I	1.8628
17	TBILL 08.05.15*	PIBL1214H086	1Y		348	0.96	08/05/2015	4.958000	1.6750	03:43:15PM	1.7048	2.0850	1.8750	B	2.0850
18	RTB 05-09	PIID0515H097	1Y	5.8750	362	0.99	08/19/2015	2.450000	2.5500	03:24:24PM	2.6887		1.8983	I	1.8983
19	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	368	1.01	08/25/2015						1.9083	I	1.9083
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	460	1.26	11/25/2015						2.0617	I	2.0617
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	480	1.31	12/15/2015						2.0950	I	2.0950
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	508	1.39	01/12/2016						2.1417	I	2.1417
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	523	1.43	01/27/2016	1.500000	2.6000	02:08:27PM	2.6000	2.5000	2.1667	B	2.5000
24	RTB 05-10	PIID0516C107	2Y	6.0000	559	1.53	03/03/2016	49.999950	2.3115	09:16:18AM	2.3115		2.2267	I	2.2267
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	586	1.60	03/30/2016						2.2717	I	2.2717
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	612	1.68	04/25/2016	11.000000	2.3500	04:03:21PM	2.3500	2.4583	2.3151	B	2.4583
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	614	1.68	04/27/2016					2.9600	2.3184	B	2.9600
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	744	2.04	09/04/2016	99.999900	2.6058	09:15:20AM	2.6058	2.8750	2.4342		2.6058
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	764	2.09	09/24/2016						2.4520	I	2.4520
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	817	2.24	11/16/2016	31.200000	2.5700	03:50:04PM	2.5700		2.4992	I	2.4992
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	952	2.61	03/31/2017	0.500000	2.2000	11:26:12AM	2.2000		2.6194	I	2.6194
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	976	2.67	04/24/2017						2.6408	I	2.6408
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	1,004	2.75	05/22/2017	0.100000	2.6250	12:00:23PM	2.6250	2.7475	2.6657	B	2.7475
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,048	2.87	07/05/2017						2.7049	I	2.7049
35	RTB 07-02 *	PIID0717H026	3Y	6.6250	1,093	2.99	08/19/2017	1.300000	2.8750	02:36:07PM	2.8750	3.5350	2.7450	B	3.5350
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,097	3.00	08/23/2017						2.7489	I	2.7489
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,163	3.18	10/28/2017	1.000000	3.1250	02:08:56PM	3.1250		2.8124	I	2.8124
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,174	3.21	11/08/2017	3.000000	3.0000	02:04:28PM	3.0000	3.5250	2.8230	B	3.5250
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,258	3.44	01/31/2018					3.7500	2.9040	B	3.7500
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,370	3.75	05/23/2018	1.090000	2.9000	03:46:12PM	2.9000	2.9975	3.0119	B	2.9975
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,457	3.99	08/18/2018	50.000000	3.1000	09:03:11AM	3.1000	3.5788	3.0957		3.1000
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,551	4.25	11/20/2018						3.3494	I	3.3494
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,642	4.50	02/19/2019						3.5951	I	3.5951
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,708	4.68	04/26/2019						3.7733	I	3.7733
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,792	4.91	07/19/2019	25.000000	3.5650	03:55:02PM	3.5650	4.2925	4.0000	B	4.2925
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,834	5.02	08/30/2019						3.9812	I	3.9812
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,918	5.25	11/22/2019	122.000000	3.3900	02:30:37PM	3.4004		3.9437		3.4004
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	2,006	5.49	02/18/2020	0.200000	3.6750	10:51:52AM	3.6750		3.9044	I	3.9044
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,189	5.99	08/19/2020	1.000000	3.7500	02:35:22PM	3.7500		3.8226	I	3.8226
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,217	6.07	09/16/2020						3.8101	I	3.8101

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,308	6.32	12/16/2020							3.7694	I	3.7694
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,385	6.53	03/03/2021	0.010000	3.7500	12:02:47PM	3.7500			3.7350	I	3.7350
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,402	6.58	03/20/2021	126.000000	3.7100	03:54:40PM	3.7100	3.7425		3.7274		3.7100
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,441	6.68	04/28/2021					4.1475		3.7100	B	4.1475
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,616	7.16	10/20/2021	0.800000	3.8000	03:43:06PM	3.8000			3.7698	I	3.7698
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,651	7.26	11/24/2021							3.7818	I	3.7818
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,707	7.41	01/19/2022							3.8009	I	3.8009
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,761	7.56	03/14/2022							3.8194	I	3.8194
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,902	7.95	08/02/2022							3.8676	I	3.8676
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,944	8.06	09/13/2022							3.8819	I	3.8819
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,978	8.15	10/17/2022							3.8936	I	3.8936
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,028	8.29	12/06/2022							3.9106	I	3.9106
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,104	8.50	02/20/2023	149.999850	3.8595	12:28:18PM	3.8595			3.9366		3.8595
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,202	8.77	05/29/2023							3.9701	I	3.9701
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,280	8.98	08/15/2023	45.910000	4.0450	03:37:19PM	4.0443	4.1250		3.9968	B	4.1250
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,349	9.17	10/23/2023							4.0204	I	4.0204
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,573	9.78	06/03/2024							4.0969	I	4.0969
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,636	9.95	08/05/2024							4.1185	I	4.1185
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,651	10.00	08/20/2024	11,551.622354	4.1251	03:41:06PM	4.1236	4.4088		4.1236		4.1236
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,734	10.22	11/11/2024							4.1521	I	4.1521
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,888	10.64	04/14/2025							4.2050	I	4.2050
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,077	11.16	10/20/2025							4.2699	I	4.2699
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,117	11.27	11/29/2025							4.2836	I	4.2836
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,168	11.41	01/19/2026							4.3011	I	4.3011
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,442	12.16	10/20/2026							4.3952	I	4.3952
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,490	12.29	12/07/2026							4.4117	I	4.4117
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,574	12.52	03/01/2027							4.4405	I	4.4405
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,763	13.04	09/06/2027							4.5054	I	4.5054
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,218	14.29	12/04/2028							4.6616	I	4.6616
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,757	15.76	05/27/2030							4.8467	I	4.8467
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,819	15.93	07/28/2030							4.8680	I	4.8680
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,001	16.43	01/26/2031							4.9305	I	4.9305
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,175	16.91	07/19/2031	50.100000	4.6000	03:24:37PM	4.6004	4.9978		4.9902		4.6004
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,253	17.12	10/05/2031							5.0170	I	5.0170
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,373	17.45	02/02/2032							5.0582	I	5.0582
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,401	17.52	03/01/2032	56.500000	5.0000	03:52:42PM	5.0013	5.3200		5.0678		5.0013
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,611	18.10	09/27/2032							5.1399	I	5.1399
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,674	18.27	11/29/2032							5.1615	I	5.1615
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,786	18.58	03/21/2033	1.850000	5.2000	02:59:55PM	4.9981	5.4610		5.2000	B	5.4610
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,380	20.21	11/05/2034							5.1753	I	5.1753
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,709	21.11	09/30/2035							5.1617	I	5.1617
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,786	21.32	12/16/2035	44.200000	5.1000	03:35:02PM	5.1113	5.2725		5.1585	B	5.2725
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,074	22.11	09/29/2036	219.280000	5.1000	03:34:21PM	5.1911			5.1465		5.1911
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,395	22.98	08/16/2037							5.1332	I	5.1332
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,464	23.17	10/24/2037	187.469000	5.0600	04:10:48PM	5.0637	5.4570		5.1303		5.0637