

BSP Circular 813 Reference Rates - PM
August 26, 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		7	0.02	09/03/2014						3.3567	I	3.3567
2	RTB 05-08	PIID0514I080	1M	6.2500	28	0.08	09/24/2014	1.000000	1.4000	03:15:53PM	1.4000		1.9802	I	1.9802
3	FXTN 07-46	PIBD0714J466	1M	6.5000	38	0.10	10/04/2014						1.3247	I	1.3247
4	TBILL 10.08.14*	PIBL1213J102	1M		42	0.12	10/08/2014	3,381.000000	1.1000	02:02:36PM	1.0625	1.5775	1.0625		1.0625
5	SPTB 10-03	SPTB1014J037	2M	12.2500	48	0.13	10/14/2014						1.0960	I	1.0960
6	TBILL 11.05.14	PIBL1213K119	2M		70	0.19	11/05/2014						1.2188	I	1.2188
7	TBILL 12.03.14*	PIBL0614F026	3M		98	0.27	12/03/2014					1.5663	1.3750	B	1.5663
8	TBILL 01.07.15	PIBL1214A010	5M		133	0.37	01/07/2015	130.200000	1.4000	02:58:25PM	1.3077		1.4712		1.3077
9	FXTN 10-36	PIBD1015B367	6M	12.3750	181	0.50	02/24/2015						1.6030	I	1.6030
10	TBILL 03.04.15*	PIBL1214C036	6M		189	0.52	03/04/2015					1.8325	1.6250	B	1.8325
11	TBILL 04.08.15	PIBL1214D044	8M		224	0.62	04/08/2015	900.000000	1.9000	02:02:31PM	1.7332		1.7942		1.7332
12	FXTN 05-68	PIBD0515E685	9M	6.3750	259	0.71	05/13/2015						1.9634	I	1.9634
13	FXTN 07-47	PIBD0715E477	9M	8.3750	268	0.73	05/22/2015	825.000000	1.7480	03:41:11PM	2.2456		2.0069		2.2456
14	TBILL 06.03.15	PIBL1214F060	9M		280	0.77	06/03/2015						2.0649	I	2.0649
15	TBILL 07.08.15	PIBL1214G078	11M		315	0.87	07/08/2015						2.2341	I	2.2341
16	FXTN 04-20	PIBD0415G203	11M	4.8750	328	0.90	07/21/2015						2.2970	I	2.2970
17	TBILL 08.05.15*	PIBL1214H086	1Y		343	0.94	08/05/2015	1.500000	1.7250	03:37:02PM	1.7250	2.0900	2.3695	B	2.0900
18	RTB 05-09	PIID0515H097	1Y	5.8750	357	0.98	08/19/2015	175.000000	2.3750	02:02:29PM	2.3750		2.3739		2.3750
19	FXTN 10-37	PIBD1015H370	1Y	11.8750	363	0.99	08/25/2015						2.3758	I	2.3758
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	455	1.25	11/25/2015						2.4046	I	2.4046
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	475	1.30	12/15/2015						2.4108	I	2.4108
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	503	1.38	01/12/2016						2.4196	I	2.4196
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	518	1.42	01/27/2016	1,148.124000	2.2500	12:13:52PM	2.2607	2.4995	2.4243		2.2607
24	RTB 05-10	PIID0516C107	2Y	6.0000	554	1.52	03/03/2016						2.4356	I	2.4356
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	581	1.59	03/30/2016						2.4440	I	2.4440
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	607	1.66	04/25/2016	1,297.500000	2.4150	03:21:54PM	2.4528	2.4625	2.4522		2.4528
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	609	1.67	04/27/2016					3.2750	2.4528	B	3.2750
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	739	2.02	09/04/2016	109.652000	2.6500	09:55:02AM	2.6718	2.7000	2.5193		2.6718
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	759	2.08	09/24/2016						2.5296	I	2.5296
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	812	2.22	11/16/2016						2.5567	I	2.5567
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	947	2.59	03/31/2017						2.6258	I	2.6258
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	971	2.66	04/24/2017						2.6381	I	2.6381
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	999	2.74	05/22/2017					2.7500	2.6524	B	2.7500
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,043	2.86	07/05/2017						2.6749	I	2.6749
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,088	2.98	08/19/2017						2.6980	I	2.6980
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,092	2.99	08/23/2017					3.4925	2.7000	B	3.4925
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,158	3.17	10/28/2017	1.000000	3.0000	11:58:23AM	3.0000		2.7807	I	2.7807
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,169	3.20	11/08/2017						2.7941	I	2.7941
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,253	3.43	01/31/2018					3.2500	2.8968	B	3.2500
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,365	3.74	05/23/2018					2.9975	3.0337	B	2.9975
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,452	3.98	08/18/2018	50.000000	3.1400	09:51:47AM	3.1400	3.6375	3.1400		3.1400
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,546	4.23	11/20/2018						3.3813	I	3.3813
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,637	4.48	02/19/2019	0.500000	3.5700	03:05:38PM	3.5700		3.6149	I	3.6149
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,703	4.66	04/26/2019						3.7844	I	3.7844
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,787	4.89	07/19/2019					4.2750	4.0000	B	4.2750
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,829	5.01	08/30/2019						3.9809	I	3.9809
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,913	5.24	11/22/2019	1.000000	3.5500	10:32:12AM	3.5500	3.7950	3.9427	B	3.7950
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	2,001	5.48	02/18/2020						3.9027	I	3.9027
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,184	5.98	08/19/2020						3.8195	I	3.8195
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,212	6.06	09/16/2020						3.8068	I	3.8068

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,303	6.31	12/16/2020						3.7655	I	3.7655
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,380	6.52	03/03/2021						3.7305	I	3.7305
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,397	6.56	03/20/2021	1,602.000000	3.7050	04:03:15PM	3.7050	3.7475	3.7227		3.7050
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,436	6.67	04/28/2021					4.1023	3.7050	B	4.1023
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,611	7.15	10/20/2021						3.7657	I	3.7657
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,646	7.24	11/24/2021						3.7779	I	3.7779
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,702	7.40	01/19/2022						3.7973	I	3.7973
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,756	7.55	03/14/2022						3.8161	I	3.8161
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,897	7.93	08/02/2022						3.8650	I	3.8650
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,939	8.05	09/13/2022						3.8796	I	3.8796
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,973	8.14	10/17/2022						3.8914	I	3.8914
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,023	8.28	12/06/2022						3.9088	I	3.9088
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,099	8.48	02/20/2023						3.9351	I	3.9351
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,197	8.75	05/29/2023						3.9691	I	3.9691
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,275	8.97	08/15/2023	24.007000	4.1243	03:42:47PM	4.0839	4.1244	3.9962	B	4.1244
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,344	9.16	10/23/2023						4.0202	I	4.0202
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,568	9.77	06/03/2024						4.0979	I	4.0979
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,631	9.94	08/05/2024						4.1198	I	4.1198
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,646	9.98	08/20/2024	4,612.950000	4.1250	03:33:59PM	4.1250	4.4225	4.1250		4.1250
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,729	10.21	11/11/2024						4.1535	I	4.1535
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,883	10.63	04/14/2025						4.2063	I	4.2063
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,072	11.15	10/20/2025						4.2711	I	4.2711
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,112	11.26	11/29/2025						4.2848	I	4.2848
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,163	11.40	01/19/2026						4.3023	I	4.3023
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,437	12.15	10/20/2026	19.500000	4.8000	02:51:54PM	4.5684		4.3962	I	4.3962
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,485	12.28	12/07/2026						4.4127	I	4.4127
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,569	12.51	03/01/2027	4.280000	4.6500	03:48:59PM	4.6500		4.4415	I	4.4415
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,758	13.03	09/06/2027						4.5063	I	4.5063
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,213	14.27	12/04/2028						4.6623	I	4.6623
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,752	15.75	05/27/2030	10.000000	4.7000	03:12:00PM	4.7000		4.8472	I	4.8472
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,814	15.92	07/28/2030						4.8684	I	4.8684
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,996	16.42	01/26/2031						4.9308	I	4.9308
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,170	16.89	07/19/2031	50.000000	4.6000	09:49:12AM	4.6000	5.0000	4.9905		4.6000
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,248	17.11	10/05/2031						5.0172	I	5.0172
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,368	17.43	02/02/2032						5.0584	I	5.0584
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,396	17.51	03/01/2032	52.600000	5.0000	03:37:37PM	5.0015	5.3699	5.0680		5.0015
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,606	18.09	09/27/2032	1.000000	5.0500	03:00:43PM	5.0500		5.1400	I	5.1400
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,669	18.26	11/29/2032						5.1616	I	5.1616
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,781	18.57	03/21/2033	5.205000	5.1500	02:33:50PM	5.0707	5.4658	5.2000	B	5.4658
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,375	20.19	11/05/2034						5.1667	I	5.1667
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,704	21.09	09/30/2035						5.1482	I	5.1482
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,781	21.30	12/16/2035	12.115000	5.2500	03:03:19PM	5.2929	5.4000	5.1439	B	5.4000
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,069	22.09	09/29/2036	400.000000	5.1000	03:59:39PM	5.1000		5.1278		5.1000
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,390	22.97	08/16/2037						5.1098	I	5.1098
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,459	23.16	10/24/2037	4.898500	5.1724	03:42:57PM	5.1237	5.4443	5.1059	B	5.4443