

BSP Circular 813 Reference Rates - PM
August 27, 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		6	0.02	09/03/2014						3.4328	I	3.4328
2	RTB 05-08	PIID0514I080	1M	6.2500	27	0.07	09/24/2014	0.500000	2.5500	02:16:58PM	2.5500		2.1006	I	2.1006
3	FXTN 07-46	PIBD0714J466	1M	6.5000	37	0.10	10/04/2014						1.4663	I	1.4663
4	TBILL 10.08.14*	PIBL1213J102	1M		41	0.11	10/08/2014	1,000.000000	1.2500	10:29:57AM	1.2125	1.4513	1.2125		1.2125
5	SPTB 10-03	SPTB1014J037	2M	12.2500	47	0.13	10/14/2014	150.000000	1.3750	03:06:42PM	1.3750		1.2165		1.3750
6	TBILL 11.05.14	PIBL1213K119	2M		69	0.19	11/05/2014	307.650000	1.1750	10:24:13AM	1.1731		1.2312		1.1731
7	TBILL 12.03.14*	PIBL0614F026	3M		97	0.27	12/03/2014					1.4563	1.2500	B	1.4563
8	TBILL 01.07.15	PIBL1214A010	5M		132	0.36	01/07/2015	76.129000	1.3000	03:05:24PM	1.3072		1.3942		1.3072
9	FXTN 10-36	PIBD1015B367	6M	12.3750	180	0.49	02/24/2015						1.5920	I	1.5920
10	TBILL 03.04.15*	PIBL1214C036	6M		188	0.52	03/04/2015	0.018000	1.3000	11:11:49AM	1.3000	1.8350	1.6250	B	1.8350
11	TBILL 04.08.15	PIBL1214D044	8M		223	0.61	04/08/2015						1.6818	I	1.6818
12	FXTN 05-68	PIBD0515E685	9M	6.3750	258	0.71	05/13/2015						1.7386	I	1.7386
13	FXTN 07-47	PIBD0715E477	9M	8.3750	267	0.73	05/22/2015						1.7532	I	1.7532
14	TBILL 06.03.15	PIBL1214F060	9M		279	0.77	06/03/2015						1.7727	I	1.7727
15	TBILL 07.08.15	PIBL1214G078	11M		314	0.86	07/08/2015						1.8295	I	1.8295
16	FXTN 04-20	PIBD0415G203	11M	4.8750	327	0.90	07/21/2015						1.8506	I	1.8506
17	TBILL 08.05.15*	PIBL1214H086	1Y		342	0.94	08/05/2015					2.0838	1.8750	B	2.0838
18	RTB 05-09	PIID0515H097	1Y	5.8750	356	0.97	08/19/2015	0.480000	1.7500	02:40:05PM	1.7500		1.9018	I	1.9018
19	FXTN 10-37	PIBD1015H370	1Y	11.8750	362	0.99	08/25/2015						1.9132	I	1.9132
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	454	1.24	11/25/2015						2.0891	I	2.0891
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	474	1.30	12/15/2015						2.1274	I	2.1274
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	502	1.37	01/12/2016						2.1809	I	2.1809
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	517	1.42	01/27/2016	1,649.000000	2.1280	03:18:56PM	2.1375	2.5000	2.2096		2.1375
24	RTB 05-10	PIID0516C107	2Y	6.0000	553	1.51	03/03/2016	4.200000	2.7000	11:41:02AM	2.9202		2.2784	I	2.2784
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	580	1.59	03/30/2016						2.3301	I	2.3301
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	606	1.66	04/25/2016	3,759.177000	2.3825	04:12:15PM	2.3830	2.4350	2.3798		2.3830
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	608	1.66	04/27/2016					3.0288	2.3836	B	3.0288
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	738	2.02	09/04/2016	2.250000	2.4750	03:55:24PM	2.6850	2.7500	2.4650	B	2.7500
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	758	2.08	09/24/2016						2.4775	I	2.4775
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	811	2.22	11/16/2016						2.5107	I	2.5107
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	946	2.59	03/31/2017	3.200000	3.1250	02:14:57PM	3.1250		2.5951	I	2.5951
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	970	2.66	04/24/2017						2.6102	I	2.6102
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	998	2.73	05/22/2017	200.000000	2.6750	03:25:03PM	2.6750	2.7325	2.6277		2.6750
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,042	2.85	07/05/2017						2.6552	I	2.6552
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,087	2.98	08/19/2017	1.750000	3.1250	11:50:06AM	3.1250		2.6834	I	2.6834
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,091	2.99	08/23/2017					3.3475	2.6859	B	3.3475
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,157	3.17	10/28/2017						2.7500	I	2.7500
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,168	3.20	11/08/2017	143.960000	2.9000	10:44:43AM	2.9000		2.7607		2.9000
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,252	3.43	01/31/2018					3.2500	2.8422	B	3.2500
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,364	3.73	05/23/2018	154.500000	3.1250	02:45:17PM	2.9302	3.0625	2.9509		2.9302
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,451	3.97	08/18/2018	300.000000	3.0900	12:08:01PM	3.0895	3.6363	3.0354		3.0895
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,545	4.23	11/20/2018						3.1419	I	3.1419
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,636	4.48	02/19/2019						3.2450	I	3.2450
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,702	4.66	04/26/2019						3.3198	I	3.3198
45	FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1,786	4.89	07/19/2019	100.000000	3.4150	03:15:21PM	3.4150	4.1913	3.4150		3.4150
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,828	5.00	08/30/2019						3.4338	I	3.4338
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,912	5.23	11/22/2019					3.7500	3.4713	B	3.7500
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	2,000	5.48	02/18/2020						3.5106	I	3.5106
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,183	5.98	08/19/2020	0.300000	3.6000	10:49:05AM	3.6000		3.5924	I	3.5924
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,211	6.05	09/16/2020						3.6049	I	3.6049

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,302	6.30	12/16/2020							3.6456	I	3.6456
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,379	6.51	03/03/2021	3.000000	3.7750	11:06:28AM	3.7583			3.6800	I	3.6800
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,396	6.56	03/20/2021	2,162.600000	3.7050	03:29:13PM	3.7049	3.7488		3.6876		3.7049
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,435	6.67	04/28/2021	0.600000	3.8000	09:03:26AM	3.8000	4.0925		3.7050	B	4.0925
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,610	7.15	10/20/2021							3.7657	I	3.7657
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,645	7.24	11/24/2021	38.000000	3.9991	09:17:30AM	3.9995			3.7778	I	3.7778
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,701	7.39	01/19/2022	2.882587	3.8500	11:34:05AM	3.8500	4.1250		3.7973	B	4.1250
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,755	7.54	03/14/2022							3.8160	I	3.8160
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,896	7.93	08/02/2022							3.8649	I	3.8649
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,938	8.04	09/13/2022							3.8795	I	3.8795
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,972	8.14	10/17/2022							3.8913	I	3.8913
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,022	8.27	12/06/2022					4.2500		3.9086	B	4.2500
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,098	8.48	02/20/2023							3.9350	I	3.9350
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,196	8.75	05/29/2023							3.9690	I	3.9690
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,274	8.96	08/15/2023	227.392400	4.0400	04:01:11PM	4.0421	4.1242		3.9960		4.0421
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,343	9.15	10/23/2023							4.0199	I	4.0199
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,567	9.77	06/03/2024							4.0976	I	4.0976
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,630	9.94	08/05/2024							4.1195	I	4.1195
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,645	9.98	08/20/2024	614.246000	4.1255	03:23:05PM	4.1247	4.4078		4.1247		4.1247
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,728	10.21	11/11/2024							4.1532	I	4.1532
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,882	10.63	04/14/2025							4.2060	I	4.2060
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,071	11.15	10/20/2025							4.2708	I	4.2708
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,111	11.26	11/29/2025							4.2845	I	4.2845
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,162	11.39	01/19/2026							4.3020	I	4.3020
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,436	12.15	10/20/2026	0.500000	4.8000	03:25:03PM	4.8000			4.3960	I	4.3960
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,484	12.28	12/07/2026							4.4125	I	4.4125
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,568	12.51	03/01/2027	383.648000	4.7990	03:40:43PM	4.3966			4.4413		4.3966
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,757	13.02	09/06/2027							4.5061	I	4.5061
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,212	14.27	12/04/2028							4.6622	I	4.6622
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,751	15.75	05/27/2030							4.8471	I	4.8471
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,813	15.92	07/28/2030							4.8683	I	4.8683
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,995	16.41	01/26/2031							4.9307	I	4.9307
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,169	16.89	07/19/2031	200.000000	4.6000	04:00:56PM	4.5975	4.8750		4.9904		4.5975
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,247	17.10	10/05/2031							5.0172	I	5.0172
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,367	17.43	02/02/2032							5.0583	I	5.0583
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,395	17.51	03/01/2032	0.700000	5.1500	04:10:09PM	5.1857	5.3734		5.0679	B	5.3734
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,605	18.08	09/27/2032	0.970000	5.4000	08:52:49AM	5.4000			5.1400	I	5.1400
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,668	18.26	11/29/2032							5.1616	I	5.1616
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,780	18.56	03/21/2033	1.000000	5.1500	02:56:02PM	5.1500	5.4550		5.2000	B	5.4550
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,374	20.19	11/05/2034							5.1699	I	5.1699
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,703	21.09	09/30/2035							5.1532	I	5.1532
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,780	21.30	12/16/2035	22.292000	5.2000	03:36:41PM	5.2000	5.3875		5.1493	B	5.3875
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,068	22.09	09/29/2036	1,450.000000	5.1000	03:41:49PM	5.1481			5.1347		5.1481
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,389	22.97	08/16/2037							5.1184	I	5.1184
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,458	23.16	10/24/2037	693.330000	5.0999	03:58:31PM	5.0428	5.4635		5.1149		5.0428