

BSP Circular 813 Reference Rates - PM
August 29, 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		2	0.01	09/03/2014						3.6806	I	3.6806
2	RTB 05-08	PIID0514I080	<1M	6.2500	23	0.06	09/24/2014						2.2222	I	2.2222
3	FXTN 07-46	PIBD0714J466	1M	6.5000	33	0.09	10/04/2014						1.5278	I	1.5278
4	TBILL 10.08.14*	PIBL1213J102	1M		37	0.10	10/08/2014					1.4650	1.2500	B	1.4650
5	SPTB 10-03	SPTB1014J037	1M	12.2500	43	0.12	10/14/2014	10.000000	1.3150	03:59:04PM	1.3150		1.2500	I	1.2500
6	TBILL 11.05.14	PIBL1213K119	2M		65	0.18	11/05/2014						1.2500	I	1.2500
7	TBILL 12.03.14*	PIBL0614F026	3M		93	0.26	12/03/2014					1.4425	1.2500	B	1.4425
8	TBILL 01.07.15	PIBL1214A010	4M		128	0.35	01/07/2015	22.000000	1.2500	03:18:43PM	1.2500	1.3000	1.3942	B	1.3000
9	FXTN 10-36	PIBD1015B367	5M	12.3750	176	0.48	02/24/2015						1.5920	I	1.5920
10	TBILL 03.04.15*	PIBL1214C036	6M		184	0.51	03/04/2015					1.8450	1.6250	B	1.8450
11	TBILL 04.08.15	PIBL1214D044	7M		219	0.60	04/08/2015						1.6761	I	1.6761
12	FXTN 05-68	PIBD0515E685	9M	6.3750	254	0.70	05/13/2015						1.7273	I	1.7273
13	FXTN 07-47	PIBD0715E477	9M	8.3750	263	0.72	05/22/2015						1.7404	I	1.7404
14	TBILL 06.03.15	PIBL1214F060	9M		275	0.76	06/03/2015						1.7580	I	1.7580
15	TBILL 07.08.15	PIBL1214G078	10M		310	0.85	07/08/2015					1.8250	1.8091	B	1.8250
16	FXTN 04-20	PIBD0415G203	11M	4.8750	323	0.88	07/21/2015						1.8281	I	1.8281
17	TBILL 08.05.15*	PIBL1214H086	1Y		338	0.93	08/05/2015	3.740000	1.7500	03:56:34PM	1.7384	2.0775	1.8500	B	2.0775
18	RTB 05-09	PIID0515H097	1Y	5.8750	352	0.96	08/19/2015						1.8772	I	1.8772
19	FXTN 10-37	PIBD1015H370	1Y	11.8750	358	0.98	08/25/2015						1.8888	I	1.8888
20	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	450	1.23	11/25/2015						2.0673	I	2.0673
21	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	470	1.29	12/15/2015						2.1062	I	2.1062
22	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	498	1.36	01/12/2016						2.1605	I	2.1605
23	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	513	1.40	01/27/2016	13.000000	2.2500	02:23:32PM	2.2038	2.3750	2.1896	B	2.3750
24	RTB 05-10	PIID0516C107	2Y	6.0000	549	1.50	03/03/2016						2.2595	I	2.2595
25	FXTN 10-40	PIBD1016C407	2Y	7.5000	576	1.58	03/30/2016						2.3119	I	2.3119
26	FXTN 03-20	PIBD0316D206	2Y	1.6250	602	1.65	04/25/2016	4,042.000000	2.3650	04:13:40PM	2.3662	2.3825	2.3623		2.3662
27	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	604	1.65	04/27/2016					2.9275	2.3662	B	2.9275
28	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	734	2.01	09/04/2016	350.000000	2.5250	04:00:48PM	2.5279	2.6100	2.4359		2.5279
29	RTB 07-01	PIID0716I018	2.5Y	7.0000	754	2.06	09/24/2016						2.4467	I	2.4467
30	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	807	2.21	11/16/2016						2.4751	I	2.4751
31	FXTN 07-49	PIBD0717C493	3Y	7.0000	942	2.58	03/31/2017						2.5475	I	2.5475
32	FXTN 20-01	PIBD2017D011	3Y	14.3750	966	2.64	04/24/2017						2.5604	I	2.5604
33	FXTN 03-21	PIBD0317E212	3Y	2.8750	994	2.72	05/22/2017	735.000000	2.6300	12:10:46PM	2.6253	2.6625	2.5754		2.6253
34	FXTN 05-70	PIBD0517G705	3Y	4.6250	1,038	2.84	07/05/2017						2.5990	I	2.5990
35	RTB 07-02	PIID0717H026	3Y	6.6250	1,083	2.97	08/19/2017						2.6232	I	2.6232
36	FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1,087	2.98	08/23/2017					3.2175	2.6253	B	3.2175
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,153	3.16	10/28/2017	1.700000	3.2500	11:34:35AM	3.2500		2.6934	I	2.6934
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,164	3.19	11/08/2017					3.3500	2.7048	B	3.3500
39	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,248	3.42	01/31/2018					3.3125	2.7915	B	3.3125
40	FXTN 05-72	PIBD0518E723	4Y	2.1250	1,360	3.72	05/23/2018	87.000000	2.9250	04:06:29PM	2.9256	2.9875	2.9072		2.9256
41	FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1,447	3.96	08/18/2018	90.610000	3.0000	03:31:51PM	3.0657	3.4063	2.9970		3.0657
42	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,541	4.22	11/20/2018						3.1848	I	3.1848
43	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,632	4.47	02/19/2019						3.3665	I	3.3665
44	FXTN 07-53	PIBD0719D531	5Y	5.0000	1,698	4.65	04/26/2019	5.000000	3.5000	03:07:41PM	3.5000		3.4983	I	3.4983
45	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,782	4.88	07/19/2019	6.710000	3.4000	03:32:29PM	3.4298	3.7500	3.6661	B	3.7500
46	FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1,824	4.99	08/30/2019					4.1325	3.7500	B	4.1325
47	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,908	5.22	11/22/2019	122.000000	3.4500	03:13:02PM	3.4057	3.7500	3.7455		3.4057
48	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,996	5.46	02/18/2020						3.7408	I	3.7408
49	RTB 10-01	PIID1020H015	6Y	7.2500	2,179	5.97	08/19/2020	6.000000	3.8750	11:29:16AM	3.8750		3.7311	I	3.7311
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,207	6.04	09/16/2020						3.7296	I	3.7296

51	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,298	6.29	12/16/2020						3.7247	I	3.7247
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,375	6.50	03/03/2021	25.500000	3.7700	03:17:43PM	3.7700		3.7206	I	3.7206
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,392	6.55	03/20/2021	205.000000	3.7050	11:47:22AM	3.7111	3.7475	3.7197		3.7111
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,431	6.66	04/28/2021					4.0838	3.7176	B	4.0838
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,606	7.13	10/20/2021						3.7787	I	3.7787
56	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,641	7.23	11/24/2021	12.000000	4.0000	10:30:53AM	4.0000		3.7909	I	3.7909
57	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,697	7.38	01/19/2022	150.500000	3.8500	03:48:52PM	3.7960	4.2500	3.8104		3.7960
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,751	7.53	03/14/2022						3.8293	I	3.8293
59	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,892	7.92	08/02/2022						3.8785	I	3.8785
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,934	8.03	09/13/2022						3.8931	I	3.8931
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2,968	8.13	10/17/2022						3.9050	I	3.9050
62	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,018	8.26	12/06/2022					4.5000	3.9224	B	4.5000
63	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3,094	8.47	02/20/2023	17.830000	3.8000	10:49:30AM	3.8000		3.9489	I	3.9489
64	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,192	8.74	05/29/2023						3.9831	I	3.9831
65	RTB 10-04	PIID1023H046	9Y	3.2500	3,270	8.95	08/15/2023	159.575000	4.1237	03:31:40PM	4.0630	4.2500	4.0103		4.0630
66	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,339	9.14	10/23/2023						4.0344	I	4.0344
67	FXTN 20-07	PIBD2024F075	10Y	12.3750	3,563	9.75	06/03/2024						4.1126	I	4.1126
68	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,626	9.93	08/05/2024						4.1346	I	4.1346
69	FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3,641	9.97	08/20/2024	7,177.903000	4.1500	04:05:15PM	4.1398	4.4184	4.1398		4.1398
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,724	10.20	11/11/2024						4.1665	I	4.1665
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,878	10.62	04/14/2025						4.2162	I	4.2162
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,067	11.13	10/20/2025						4.2771	I	4.2771
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,107	11.24	11/29/2025						4.2900	I	4.2900
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,158	11.38	01/19/2026						4.3064	I	4.3064
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,432	12.13	10/20/2026	0.500000	4.6500	09:39:44AM	4.6500		4.3947	I	4.3947
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,480	12.27	12/07/2026						4.4102	I	4.4102
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,564	12.50	03/01/2027	42.000000	4.3775	11:58:15AM	4.3759		4.4372	I	4.4372
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,753	13.01	09/06/2027						4.4981	I	4.4981
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,208	14.26	12/04/2028						4.6447	I	4.6447
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,747	15.73	05/27/2030						4.8184	I	4.8184
81	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,809	15.90	07/28/2030						4.8384	I	4.8384
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,991	16.40	01/26/2031						4.8970	I	4.8970
83	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,165	16.88	07/19/2031	1,252.500000	4.6000	03:52:48PM	4.5960	5.0000	4.9531		4.5960
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,243	17.09	10/05/2031						4.9782	I	4.9782
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,363	17.42	02/02/2032						5.0169	I	5.0169
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,391	17.50	03/01/2032	51.100000	5.1000	03:19:41PM	5.0014		5.0259		5.0014
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,601	18.07	09/27/2032						5.0936	I	5.0936
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,664	18.25	11/29/2032						5.1139	I	5.1139
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,776	18.55	03/21/2033	8.450000	5.1750	03:01:03PM	4.9896	5.4538	5.1500	B	5.4538
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,370	20.18	11/05/2034						5.1385	I	5.1385
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,699	21.08	09/30/2035	16.000000	5.0750	03:46:58PM	5.1198		5.1321	I	5.1321
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,776	21.29	12/16/2035	44.200000	5.1250	03:37:55PM	5.1565	5.2250	5.1306	B	5.2250
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,064	22.08	09/29/2036						5.1251	I	5.1251
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,385	22.96	08/16/2037	13.420000	5.3000	03:05:00PM	5.2627		5.1188	I	5.1188
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,454	23.15	10/24/2037	160.840000	5.1450	03:50:29PM	5.0944	5.4322	5.1175		5.0944