

BSP Circular 813 Reference Rates - PM
May 5, 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 05.07.14	PIBL1213E056	<1M		1	0.00	05/07/2014						3.5000	I	3.5000	
2	TBILL 06.04.14*	PIBL1213F062	1M		29	0.08	06/04/2014					1.8105	1.6150	B	1.8105	
3	TBILL 07.02.14	PIBL1213G070	2M		57	0.16	07/02/2014						1.5172	I	1.5172	
4	TBILL 07.09.14	PIBL0614A012	2M		64	0.18	07/09/2014	12.683000	1.0000	03:47:43PM	1.0290		1.4928	I	1.4928	
5	FXTN 10-35	PIBD1014G356	2M	12.7500	70	0.19	07/15/2014						1.4718	I	1.4718	
6	TBILL 08.06.14*	PIBL1213H088	3M		92	0.25	08/06/2014					1.5653	1.3950	B	1.5653	
7	TBILL 09.03.14	PIBL1213I096	4M		120	0.33	09/03/2014						1.5735	I	1.5735	
8	RTB 05-08	PIID0514I080	5M	6.2500	141	0.39	09/24/2014						1.7073	I	1.7073	
9	FXTN 07-46	PIBD0714J466	5M	6.5000	151	0.41	10/04/2014						1.7710	I	1.7710	
10	TBILL 10.08.14	PIBL1213J102	5M		155	0.43	10/08/2014						1.7965	I	1.7965	
11	SPTB 10-03	SPTB1014J037	5M	12.2500	161	0.44	10/14/2014						1.8348	I	1.8348	
12	TBILL 11.05.14*	PIBL1213K119	6M		183	0.50	11/05/2014					2.1963	1.9750	B	2.1963	
13	TBILL 01.07.15	PIBL1214A010	8M		246	0.68	01/07/2015						2.0670	I	2.0670	
14	FXTN 10-36	PIBD1015B367	10M	12.3750	294	0.80	02/24/2015						2.1372	I	2.1372	
15	TBILL 03.04.15	PIBL1214C036	10M		302	0.83	03/04/2015						2.1489	I	2.1489	
16	TBILL 04.08.15*	PIBL1214D044	1Y		337	0.93	04/08/2015	10.554000	1.9000	02:30:56PM	1.9474	2.4313	2.2000	B	2.4313	
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	372	1.02	05/13/2015						2.2440	I	2.2440	
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	381	1.04	05/22/2015						2.2553	I	2.2553	
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	441	1.21	07/21/2015	1.900000	2.0000	03:23:39PM	2.0000		2.3307	I	2.3307	
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	470	1.29	08/19/2015						2.3671	I	2.3671	
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	476	1.30	08/25/2015						2.3747	I	2.3747	
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	568	1.56	11/25/2015						2.4903	I	2.4903	
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	588	1.61	12/15/2015						2.5154	I	2.5154	
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	616	1.69	01/12/2016						2.5506	I	2.5506	
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	631	1.73	01/27/2016	8.000000	2.8750	02:20:14PM	2.6593	2.7250	2.5694	B	2.7250	
26	RTB 05-10	PIID0516C107	2Y	6.0000	667	1.83	03/03/2016						2.6147	I	2.6147	
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	694	1.90	03/30/2016						2.6486	I	2.6486	
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	720	1.97	04/25/2016	1,236.055000	2.6800	04:11:08PM	2.6840	2.7150	2.6813		2.6840	
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	722	1.98	04/27/2016						3.1350	2.6838	B	3.1350
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	852	2.33	09/04/2016						3.5000	2.7673	B	3.5000
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	872	2.39	09/24/2016						2.7801	I	2.7801	
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	925	2.53	11/16/2016						2.8141	I	2.8141	
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,060	2.90	03/31/2017	1.000000	3.5000	02:20:42PM	3.5000		2.9008	I	2.9008	
34	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,084	2.97	04/24/2017	93.530000	2.9100	09:11:01AM	2.9100	3.4238	2.9162		2.9100	
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,156	3.16	07/05/2017						3.0333	I	3.0333	
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,201	3.29	08/19/2017						3.1066	I	3.1066	
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,205	3.30	08/23/2017						3.1131	I	3.1131	
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,271	3.48	10/28/2017						3.2204	I	3.2204	
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,282	3.51	11/08/2017	40.000000	3.1850	04:13:14PM	3.1800		3.2383	I	3.2383	
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,366	3.74	01/31/2018	1.000000	3.8500	02:23:01PM	3.8500	3.6463	3.3750	B	3.6463	
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,478	4.05	05/23/2018	1.000000	3.3000	03:01:40PM	3.3000	3.8750	3.4932	B	3.8750	
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,565	4.28	08/18/2018						4.1250	3.5851	B	4.1250
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,659	4.54	11/20/2018						3.6843	I	3.6843	
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,750	4.79	02/19/2019	1.000000	3.9000	02:21:08PM	3.9000		3.7803	I	3.7803	
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,816	4.97	04/26/2019						4.1375	3.8500	B	4.1375
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,900	5.20	07/19/2019						3.8391	I	3.8391	
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,942	5.32	08/30/2019						3.8336	I	3.8336	
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,026	5.55	11/22/2019						3.8227	I	3.8227	
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,114	5.79	02/18/2020						3.8113	I	3.8113	
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,297	6.29	08/19/2020	2.000000	3.8000	10:58:00AM	3.8000		3.7875	I	3.7875	

