

BSP Circular 813 Reference Rates - PM
May 9, 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 06.04.14	PIBL1213F062	<1M		23	0.06	06/04/2014						2.6200	I	2.6200
2	TBILL 07.02.14*	PIBL1213G070	1M		51	0.14	07/02/2014					1.6963	1.5000	B	1.6963
3	TBILL 07.09.14	PIBL0614A012	2M		58	0.16	07/09/2014	3,200.000000	1.3500	03:29:33PM	1.4625		1.4075		1.4625
4	FXTN 10-35	PIBD1014G356	2M	12.7500	64	0.18	07/15/2014						1.3283	I	1.3283
5	TBILL 08.06.14*	PIBL1213H088	3M		86	0.24	08/06/2014	6,476.090000	1.0000	04:05:40PM	1.0377	1.3863	1.0377		1.0377
6	TBILL 09.03.14	PIBL1213I096	4M		114	0.31	09/03/2014						1.2876	I	1.2876
7	RTB 05-08	PIID0514I080	5M	6.2500	135	0.37	09/24/2014	0.500000	2.0000	03:20:13PM	2.0000		1.4751	I	1.4751
8	FXTN 07-46	PIBD0714J466	5M	6.5000	145	0.40	10/04/2014						1.5644	I	1.5644
9	TBILL 10.08.14	PIBL1213J102	5M		149	0.41	10/08/2014						1.6001	I	1.6001
10	SPTB 10-03	SPTB1014J037	5M	12.2500	155	0.42	10/14/2014						1.6536	I	1.6536
11	TBILL 11.05.14*	PIBL1213K119	6M		177	0.49	11/05/2014					2.0588	1.8500	B	2.0588
12	TBILL 01.07.15	PIBL1214A010	8M		240	0.66	01/07/2015	0.200000	1.4000	02:04:29PM	1.4000		1.9175	I	1.9175
13	FXTN 10-36	PIBD1015B367	10M	12.3750	288	0.79	02/24/2015	0.101000	1.3750	02:42:36PM	1.3750		1.9689	I	1.9689
14	TBILL 03.04.15	PIBL1214C036	10M		296	0.81	03/04/2015	0.300000	1.4500	02:13:31PM	1.4500		1.9775	I	1.9775
15	TBILL 04.08.15*	PIBL1214D044	1Y		331	0.91	04/08/2015					2.2445	2.0150	B	2.2445
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	366	1.00	05/13/2015						2.0709	I	2.0709
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	375	1.03	05/22/2015						2.0853	I	2.0853
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	435	1.19	07/21/2015					2.3750	2.1811	B	2.3750
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	464	1.27	08/19/2015	0.408000	1.7000	03:38:24PM	1.7000	2.3750	2.2275	B	2.3750
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	470	1.29	08/25/2015						2.2370	I	2.2370
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	562	1.54	11/25/2015					2.8750	2.3840	B	2.8750
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	582	1.59	12/15/2015					2.8750	2.4159	B	2.8750
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	610	1.67	01/12/2016					2.8750	2.4607	B	2.8750
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	625	1.71	01/27/2016	31.000000	2.5250	03:40:03PM	2.5250	2.7750	2.4846	B	2.7750
25	RTB 05-10	PIID0516C107	2Y	6.0000	661	1.81	03/03/2016	4.500000	2.3850	12:15:33PM	2.3850	2.8750	2.5421	B	2.8750
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	688	1.88	03/30/2016					2.8750	2.5853	B	2.8750
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	714	1.95	04/25/2016	1,893.918000	2.6400	02:33:43PM	2.6323	2.7875	2.6268		2.6323
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	716	1.96	04/27/2016					3.1100	2.6300	B	3.1100
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	846	2.32	09/04/2016	148.400000	2.6800	02:25:02PM	2.7272	3.2500	2.8078		2.7272
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	866	2.37	09/24/2016					3.3750	2.8351	B	3.3750
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	919	2.52	11/16/2016					3.1250	2.9076	B	3.1250
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,054	2.89	03/31/2017					3.1875	3.0922	B	3.1875
33	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,078	2.95	04/24/2017					3.4288	3.1250	B	3.4288
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,150	3.15	07/05/2017						3.1863	I	3.1863
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,195	3.27	08/19/2017	80.000000	3.2000	11:31:08AM	3.2000		3.2246		3.2000
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,199	3.28	08/23/2017						3.2280	I	3.2280
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,265	3.46	10/28/2017						3.2841	I	3.2841
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,276	3.49	11/08/2017						3.2935	I	3.2935
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,360	3.72	01/31/2018					3.6395	3.3650	B	3.6395
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,472	4.03	05/23/2018	894.335000	3.3000	04:03:02PM	3.2940	3.3750	3.4359		3.2940
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,559	4.27	08/18/2018	2,100.000000	3.3900	03:40:55PM	3.3766	3.4999	3.4910		3.3766
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,653	4.53	11/20/2018						3.5506	I	3.5506
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,744	4.77	02/19/2019					3.6500	3.6082	B	3.6500
44	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,810	4.96	04/26/2019					4.1178	3.6500	B	4.1178
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,894	5.19	07/19/2019	200.000000	3.6750	03:19:22PM	3.6750		3.6568		3.6750
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,936	5.30	08/30/2019						3.6602	I	3.6602
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,020	5.53	11/22/2019	160.500000	3.6000	02:33:51PM	3.5429		3.6671		3.5429
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,108	5.77	02/18/2020	122.000000	3.7000	03:52:23PM	3.7024		3.6742		3.7024
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,291	6.27	08/19/2020	100.000000	3.7000	03:25:57PM	3.7000		3.6891		3.7000
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,319	6.35	09/16/2020	50.000000	3.7450	03:52:30PM	3.7450		3.6914		3.7450

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,410	6.60	12/16/2020							3.6988	I	3.6988
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,487	6.81	03/03/2021	206.500000	3.6750	03:25:20PM	3.6823			3.7050		3.6823
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,504	6.86	03/20/2021	360.000000	3.6750	03:09:34PM	3.7021	3.8000		3.7064		3.7021
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,543	6.96	04/28/2021	138.900000	3.7500	11:18:55AM	3.7696	4.1825		3.7096		3.7696
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,718	7.44	10/20/2021							3.7752	I	3.7752
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,753	7.54	11/24/2021					4.1250		3.7883	B	4.1250
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,809	7.69	01/19/2022	420.000000	3.8750	12:17:22PM	3.8512	4.1250		3.8093		3.8512
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,863	7.84	03/14/2022							3.8296	I	3.8296
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,004	8.22	08/02/2022							3.8824	I	3.8824
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,046	8.34	09/13/2022							3.8982	I	3.8982
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,080	8.43	10/17/2022							3.9109	I	3.9109
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,130	8.57	12/06/2022							3.9297	I	3.9297
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,206	8.78	02/20/2023							3.9582	I	3.9582
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,304	9.05	05/29/2023							3.9949	I	3.9949
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,382	9.26	08/15/2023	284.905000	4.0000	03:46:36PM	4.0582	4.0749		4.0241		4.0582
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,451	9.45	10/23/2023					4.3665		4.0500	B	4.3665
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,675	10.06	06/03/2024							4.1184	I	4.1184
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,738	10.23	08/05/2024							4.1377	I	4.1377
69	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,836	10.50	11/11/2024							4.1676	I	4.1676
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,990	10.92	04/14/2025							4.2147	I	4.2147
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,179	11.44	10/20/2025							4.2724	I	4.2724
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,219	11.55	11/29/2025							4.2846	I	4.2846
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,270	11.69	01/19/2026							4.3002	I	4.3002
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,544	12.44	10/20/2026	32.500000	4.6500	11:58:54AM	4.6500			4.3839	I	4.3839
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,592	12.57	12/07/2026							4.3986	I	4.3986
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,676	12.80	03/01/2027	3.100000	4.8500	02:11:33PM	4.8548			4.4242	I	4.4242
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,865	13.32	09/06/2027							4.4820	I	4.4820
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,320	14.57	12/04/2028							4.6210	I	4.6210
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,859	16.04	05/27/2030							4.7856	I	4.7856
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,921	16.21	07/28/2030							4.8046	I	4.8046
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,103	16.71	01/26/2031							4.8602	I	4.8602
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,277	17.19	07/19/2031	7,689.400000	4.6850	04:13:47PM	4.6690	4.7500		4.9133		4.6690
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,355	17.40	10/05/2031							4.9372	I	4.9372
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,475	17.73	02/02/2032	0.500000	5.2500	09:30:48AM	5.2500			4.9738	I	4.9738
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,503	17.80	03/01/2032	333.928000	4.9500	03:39:16PM	4.9207	5.0099		4.9824		4.9207
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,713	18.38	09/27/2032	1.950000	5.4000	02:10:07PM	5.4000			5.0465	I	5.0465
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,776	18.55	11/29/2032							5.0658	I	5.0658
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,888	18.86	03/21/2033	9.950000	4.8500	02:27:05PM	4.8511	5.3913		5.1000	B	5.3913
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,482	20.48	11/05/2034							5.1289	I	5.1289
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,811	21.39	09/30/2035	20.138000	5.3000	10:25:21AM	5.3000			5.1449	I	5.1449
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,888	21.60	12/16/2035	1,455.000000	5.2500	04:13:29PM	5.2009	6.0000		5.1486		5.2009
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,176	22.38	09/29/2036	200.000000	5.3450	11:20:01AM	5.2479			5.1626		5.2479
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,497	23.26	08/16/2037	5.000000	5.3250	04:13:12PM	5.3250			5.1782	I	5.1782
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,566	23.45	10/24/2037	3,511.740000	5.1750	03:33:55PM	5.1690	5.5497		5.1816		5.1690