

BSP Circular 813 Reference Rates - PM
May 12, 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		22	0.06	06/04/2014						2.6429	I	2.6429
2	TBILL 07.02.14*	PIBL1213G070	1M		50	0.14	07/02/2014					1.6913	1.5000	B	1.6913
3	TBILL 07.09.14	PIBL0614A012	2M		57	0.16	07/09/2014						1.4050	I	1.4050
4	FXTN 10-35	PIBD1014G356	2M	12.7500	63	0.17	07/15/2014						1.3236	I	1.3236
5	TBILL 08.06.14*	PIBL1213H088	3M		85	0.23	08/06/2014	3,500.000000	1.0250	10:50:11AM	1.0250	1.4088	1.0250		1.0250
6	TBILL 09.03.14	PIBL1213I096	4M		113	0.31	09/03/2014						1.2788	I	1.2788
7	RTB 05-08	PIID0514I080	5M	6.2500	134	0.37	09/24/2014						1.4692	I	1.4692
8	FXTN 07-46	PIBD0714J466	5M	6.5000	144	0.39	10/04/2014						1.5599	I	1.5599
9	TBILL 10.08.14	PIBL1213J102	5M		148	0.41	10/08/2014						1.5962	I	1.5962
10	SPTB 10-03	SPTB1014J037	5M	12.2500	154	0.42	10/14/2014						1.6505	I	1.6505
11	TBILL 11.05.14*	PIBL1213K119	6M		176	0.48	11/05/2014					2.0575	1.8500	B	2.0575
12	TBILL 01.07.15	PIBL1214A010	8M		239	0.66	01/07/2015						1.9155	I	1.9155
13	FXTN 10-36	PIBD1015B367	10M	12.3750	287	0.79	02/24/2015	1.238000	1.6250	02:14:03PM	1.6250		1.9653	I	1.9653
14	TBILL 03.04.15	PIBL1214C036	10M		295	0.81	03/04/2015						1.9736	I	1.9736
15	TBILL 04.08.15*	PIBL1214D044	1Y		330	0.91	04/08/2015	1.978000	1.8001	03:26:53PM	1.9711	2.2483	2.0100	B	2.2483
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	365	1.00	05/13/2015						2.0573	I	2.0573
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	374	1.02	05/22/2015						2.0694	I	2.0694
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	434	1.19	07/21/2015	239.000000	2.0000	12:40:04PM	2.0000	2.5000	2.1504		2.0000
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	463	1.27	08/19/2015					2.5000	2.1896	B	2.5000
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	469	1.28	08/25/2015						2.1977	I	2.1977
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	561	1.54	11/25/2015						2.3219	I	2.3219
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	581	1.59	12/15/2015						2.3489	I	2.3489
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	609	1.67	01/12/2016						2.3868	I	2.3868
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	624	1.71	01/27/2016	310.000000	2.4800	04:03:18PM	2.4994	2.7000	2.4070		2.4994
25	RTB 05-10	PIID0516C107	2Y	6.0000	660	1.81	03/03/2016	0.600000	2.7500	03:47:11PM	2.6453		2.4556	I	2.4556
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	687	1.88	03/30/2016						2.4921	I	2.4921
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	713	1.95	04/25/2016	93.918472	2.6250	04:08:39PM	2.6299	2.7250	2.5272		2.6299
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	715	1.96	04/27/2016					3.0388	2.5299	B	3.0388
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	845	2.31	09/04/2016	9.700000	2.7000	03:47:32PM	2.7556	3.2500	2.7436	B	3.2500
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	865	2.37	09/24/2016					3.3750	2.7765	B	3.3750
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	918	2.51	11/16/2016						2.8636	I	2.8636
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,053	2.88	03/31/2017					3.2500	3.0855	B	3.2500
33	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,077	2.95	04/24/2017					3.4238	3.1250	B	3.4238
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,149	3.15	07/05/2017	5.000000	2.8500	04:10:15PM	2.8500		3.1824	I	3.1824
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,194	3.27	08/19/2017						3.2184	I	3.2184
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,198	3.28	08/23/2017						3.2215	I	3.2215
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,264	3.46	10/28/2017						3.2742	I	3.2742
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,275	3.49	11/08/2017					3.4250	3.2830	B	3.4250
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,359	3.72	01/31/2018					3.6240	3.3500	B	3.6240
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,471	4.03	05/23/2018	354.200000	3.2900	03:38:25PM	3.2989		3.4744		3.2989
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,558	4.27	08/18/2018					3.6250	3.5711	B	3.6250
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,652	4.52	11/20/2018	1.000000	3.4000	04:09:00PM	3.4000		3.6756	I	3.6756
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,743	4.77	02/19/2019	15.100000	3.4220	04:01:54PM	3.4754		3.7767	I	3.7767
44	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,809	4.95	04/26/2019					4.1225	3.8500	B	4.1225
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,893	5.18	07/19/2019					3.7000	3.8393	B	3.7000
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,935	5.30	08/30/2019						3.8339	I	3.8339
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,019	5.53	11/22/2019	37.000000	3.4750	10:50:52AM	3.4750		3.8232	I	3.8232
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,107	5.77	02/18/2020						3.8120	I	3.8120
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,290	6.27	08/19/2020						3.7887	I	3.7887
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,318	6.35	09/16/2020						3.7851	I	3.7851

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,409	6.60	12/16/2020							3.7735	I	3.7735
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,486	6.81	03/03/2021							3.7637	I	3.7637
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,503	6.85	03/20/2021	2,180.100000	3.7600	04:11:12PM	3.7558	3.8000	3.7616			3.7558
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,542	6.96	04/28/2021	37.000000	3.8050	11:36:26AM	3.8050	4.1525	3.7566	B		4.1525
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,717	7.44	10/20/2021						3.8228	I		3.8228
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,752	7.53	11/24/2021	30.470000	3.8500	11:05:00AM	3.8500	4.2500	3.8360	B		4.2500
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,808	7.69	01/19/2022	425.500000	3.8750	03:02:49PM	3.8588	4.2500	3.8572			3.8588
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,862	7.84	03/14/2022						3.8776	I		3.8776
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,003	8.22	08/02/2022						3.9309	I		3.9309
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,045	8.34	09/13/2022						3.9468	I		3.9468
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,079	8.43	10/17/2022						3.9597	I		3.9597
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,129	8.57	12/06/2022						3.9786	I		3.9786
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,205	8.77	02/20/2023						4.0073	I		4.0073
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,303	9.04	05/29/2023						4.0444	I		4.0444
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,381	9.26	08/15/2023	222.410000	3.9900	03:54:24PM	3.9943	4.0649	4.0739			3.9943
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,450	9.45	10/23/2023					4.4275	4.1000	B		4.4275
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,674	10.06	06/03/2024						4.1684	I		4.1684
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,737	10.23	08/05/2024						4.1877	I		4.1877
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,835	10.50	11/11/2024						4.2176	I		4.2176
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,989	10.92	04/14/2025						4.2647	I		4.2647
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,178	11.44	10/20/2025						4.3224	I		4.3224
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,218	11.55	11/29/2025						4.3346	I		4.3346
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,269	11.69	01/19/2026						4.3502	I		4.3502
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,543	12.44	10/20/2026						4.4339	I		4.4339
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,591	12.57	12/07/2026						4.4486	I		4.4486
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,675	12.80	03/01/2027	2.050000	4.7250	11:52:25AM	4.7298		4.4742	I		4.4742
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,864	13.32	09/06/2027						4.5320	I		4.5320
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,319	14.56	12/04/2028	6.000000	4.7000	03:57:08PM	4.7000		4.6710	I		4.6710
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,858	16.04	05/27/2030						4.8356	I		4.8356
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,920	16.21	07/28/2030						4.8546	I		4.8546
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,102	16.71	01/26/2031						4.9102	I		4.9102
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,276	17.18	07/19/2031	7,652.148323	4.6925	04:13:41PM	4.6944	4.7250	4.9633			4.6944
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,354	17.40	10/05/2031						4.9872	I		4.9872
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,474	17.72	02/02/2032	7.900000	4.9500	04:11:54PM	5.0011		5.0238	I		5.0238
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,502	17.80	03/01/2032	3.400000	5.0000	11:35:46AM	5.0866	5.0996	5.0324	B		5.0996
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,712	18.38	09/27/2032						5.0965	I		5.0965
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,775	18.55	11/29/2032						5.1158	I		5.1158
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,887	18.86	03/21/2033	0.100000	5.2000	11:16:01AM	5.2000	5.4415	5.1500	B		5.4415
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,481	20.48	11/05/2034						5.1805	I		5.1805
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,810	21.38	09/30/2035						5.1974	I		5.1974
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,887	21.59	12/16/2035	180.500000	5.2250	03:58:04PM	5.2142	5.8750	5.2013			5.2142
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,175	22.38	09/29/2036	100.000000	5.3400	08:48:37AM	5.3400		5.2161			5.3400
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,496	23.26	08/16/2037	2.400000	5.3200	11:34:22AM	5.3333		5.2326	I		5.2326
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,565	23.45	10/24/2037	151.122224	5.1900	03:30:41PM	5.1919	5.5375	5.2361			5.1919