

BSP Circular 813 Reference Rates - PM
May 13, 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		21	0.06	06/04/2014						2.6667	I	2.6667
2	TBILL 07.02.14*	PIBL1213G070	1M		49	0.13	07/02/2014					1.7038	1.5000	B	1.7038
3	TBILL 07.09.14	PIBL0614A012	2M		56	0.15	07/09/2014						1.4059	I	1.4059
4	FXTN 10-35	PIBD1014G356	2M	12.7500	62	0.17	07/15/2014						1.3253	I	1.3253
5	TBILL 08.06.14*	PIBL1213H088	3M		84	0.23	08/06/2014	178.238000	1.0258	03:52:04PM	1.0296	1.3475	1.0296		1.0296
6	TBILL 09.03.14	PIBL1213I096	4M		112	0.31	09/03/2014						1.2820	I	1.2820
7	RTB 05-08	PIID0514I080	5M	6.2500	133	0.36	09/24/2014	1.600000	1.9500	02:26:05PM	1.9500		1.4714	I	1.4714
8	FXTN 07-46	PIBD0714J466	5M	6.5000	143	0.39	10/04/2014						1.5615	I	1.5615
9	TBILL 10.08.14	PIBL1213J102	5M		147	0.40	10/08/2014						1.5976	I	1.5976
10	SPTB 10-03	SPTB1014J037	5M	12.2500	153	0.42	10/14/2014						1.6517	I	1.6517
11	TBILL 11.05.14*	PIBL1213K119	6M		175	0.48	11/05/2014					2.0513	1.8500	B	2.0513
12	TBILL 01.07.15	PIBL1214A010	8M		238	0.65	01/07/2015						1.9119	I	1.9119
13	FXTN 10-36	PIBD1015B367	10M	12.3750	286	0.78	02/24/2015						1.9591	I	1.9591
14	TBILL 03.04.15	PIBL1214C036	10M		294	0.81	03/04/2015						1.9669	I	1.9669
15	TBILL 04.08.15*	PIBL1214D044	1Y		329	0.90	04/08/2015	6.298788	1.6000	02:17:24PM	1.6306	2.2160	2.0013	B	2.2160
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	364	1.00	05/13/2015	48.000000	2.0500	11:58:29AM	2.0500		2.0603	I	2.0603
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	373	1.02	05/22/2015					2.3750	2.0755	B	2.3750
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	433	1.19	07/21/2015					2.3750	2.1766	B	2.3750
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	462	1.26	08/19/2015	250.000000	2.0000	02:29:26PM	1.9600	2.2500	2.2255		1.9600
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	468	1.28	08/25/2015						2.2357	I	2.2357
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	560	1.53	11/25/2015						2.3908	I	2.3908
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	580	1.59	12/15/2015						2.4245	I	2.4245
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	608	1.66	01/12/2016						2.4717	I	2.4717
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	623	1.71	01/27/2016	2.000000	2.4000	10:17:25AM	2.4000	2.6750	2.4970	B	2.6750
25	RTB 05-10	PIID0516C107	2Y	6.0000	659	1.80	03/03/2016	8.000000	2.5100	03:57:44PM	2.5100		2.5577	I	2.5577
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	686	1.88	03/30/2016						2.6032	I	2.6032
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	712	1.95	04/25/2016	1,363.000000	2.6500	04:00:37PM	2.6515	2.6750	2.6470		2.6515
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	714	1.95	04/27/2016					3.0038	2.6504	B	3.0038
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	844	2.31	09/04/2016	2.200000	2.8000	10:41:35AM	2.8000	3.2500	2.8298	B	3.2500
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	864	2.37	09/24/2016	10.000000	2.7500	02:17:12PM	2.7500		2.8574	I	2.8574
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	917	2.51	11/16/2016						2.9306	I	2.9306
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,052	2.88	03/31/2017						3.1169	I	3.1169
33	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,076	2.95	04/24/2017					3.4138	3.1500	B	3.4138
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,148	3.14	07/05/2017						3.1883	I	3.1883
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,193	3.27	08/19/2017					3.3000	3.2122	B	3.3000
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,197	3.28	08/23/2017						3.2144	I	3.2144
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,263	3.46	10/28/2017	2.000000	3.5000	10:41:58AM	3.5000		3.2495	I	3.2495
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,274	3.49	11/08/2017	17.400000	3.3000	09:46:48AM	3.3000	3.3000	3.2553	B	3.3000
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,358	3.72	01/31/2018					3.5738	3.3000	B	3.5738
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,470	4.02	05/23/2018	400.000000	3.1000	04:00:48PM	3.2699	3.5000	3.3946		3.2699
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,557	4.26	08/18/2018	157.400000	3.3950	02:51:38PM	3.3998	3.5375	3.4680		3.3998
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,651	4.52	11/20/2018						3.5474	I	3.5474
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,742	4.77	02/19/2019					3.6800	3.6243	B	3.6800
44	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,808	4.95	04/26/2019					4.1363	3.6800	B	4.1363
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,892	5.18	07/19/2019	4.708000	3.4750	08:51:23AM	3.4750		3.6938	I	3.6938
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,934	5.30	08/30/2019	80.831000	3.6500	08:50:54AM	3.6500		3.7006		3.6500
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,018	5.52	11/22/2019	24.000000	3.8500	09:08:33AM	3.8500	3.7000	3.7144	B	3.7000
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,106	5.77	02/18/2020	91.000000	3.7750	12:02:11PM	3.7750		3.7288		3.7750
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,289	6.27	08/19/2020						3.7587	I	3.7587
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,317	6.34	09/16/2020	6.380000	3.8250	11:50:54AM	3.8250		3.7633	I	3.7633

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,408	6.59	12/16/2020						3.7782	I	3.7782
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,485	6.80	03/03/2021	6.500000	3.7000	03:18:10PM	3.7134	3.8000	3.7908	B	3.8000
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,502	6.85	03/20/2021					3.8375	3.7936	B	3.8375
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,541	6.96	04/28/2021					4.2038	3.8000	B	4.2038
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,716	7.44	10/20/2021						3.8578	I	3.8578
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,751	7.53	11/24/2021	199.980000	4.0500	03:29:23PM	3.9340	4.0625	3.8694		3.9340
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,807	7.69	01/19/2022	584.000000	3.9100	11:06:32AM	3.9168	4.1250	3.8879		3.9168
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,861	7.83	03/14/2022						3.9057	I	3.9057
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,002	8.22	08/02/2022						3.9523	I	3.9523
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,044	8.33	09/13/2022						3.9662	I	3.9662
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,078	8.43	10/17/2022						3.9774	I	3.9774
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,128	8.56	12/06/2022	2.000000	3.9800	11:33:09AM	3.9800		3.9939	I	3.9939
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,204	8.77	02/20/2023						4.0191	I	4.0191
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,302	9.04	05/29/2023						4.0514	I	4.0514
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,380	9.25	08/15/2023	76.500000	3.9850	03:57:40PM	4.0149		4.0772		4.0149
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,449	9.44	10/23/2023					4.4188	4.1000	B	4.4188
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,673	10.06	06/03/2024						4.1652	I	4.1652
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,736	10.23	08/05/2024						4.1835	I	4.1835
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,834	10.50	11/11/2024						4.2120	I	4.2120
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,988	10.92	04/14/2025						4.2568	I	4.2568
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,177	11.44	10/20/2025						4.3118	I	4.3118
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,217	11.55	11/29/2025						4.3235	I	4.3235
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,268	11.69	01/19/2026						4.3383	I	4.3383
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,542	12.44	10/20/2026	1.100000	5.0000	03:29:16PM	5.0000		4.4180	I	4.4180
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,590	12.57	12/07/2026						4.4320	I	4.4320
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,674	12.80	03/01/2027						4.4564	I	4.4564
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,863	13.31	09/06/2027						4.5114	I	4.5114
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,318	14.56	12/04/2028						4.6438	I	4.6438
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,857	16.04	05/27/2030						4.8006	I	4.8006
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,919	16.21	07/28/2030						4.8186	I	4.8186
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,101	16.70	01/26/2031						4.8716	I	4.8716
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,275	17.18	07/19/2031	4,287.800000	4.7185	04:01:05PM	4.7177	4.7445	4.9222		4.7177
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,353	17.39	10/05/2031						4.9449	I	4.9449
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,473	17.72	02/02/2032	516.000000	5.0250	02:49:41PM	5.0864		4.9798		5.0864
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,501	17.80	03/01/2032	19.706000	4.9500	02:15:21PM	4.9573	5.0500	4.9880	B	5.0500
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,711	18.37	09/27/2032	7.000000	5.1500	02:44:52PM	5.1500		5.0491	I	5.0491
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,774	18.55	11/29/2032						5.0674	I	5.0674
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,886	18.85	03/21/2033	49.013000	4.9150	02:33:28PM	5.0182	5.4413	5.1000	B	5.4413
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,480	20.48	11/05/2034						5.1590	I	5.1590
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,809	21.38	09/30/2035	50.500000	5.2900	11:41:36AM	5.2920		5.1917		5.2920
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,886	21.59	12/16/2035	327.000000	5.4000	04:01:39PM	5.2887	5.8750	5.1993		5.2887
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,174	22.38	09/29/2036	50.000000	5.3200	11:39:29AM	5.3200		5.2280		5.3200
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,495	23.26	08/16/2037	25.100000	5.3250	03:51:02PM	5.3972		5.2598	I	5.2598
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,564	23.45	10/24/2037	363.740000	5.2250	03:14:57PM	5.2271	5.5812	5.2667		5.2271