

BSP Circular 813 Reference Rates - PM
May 15, 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		19	0.05	06/04/2014						2.7174	I	2.7174
2	TBILL 07.02.14*	PIBL1213G070	1M		47	0.13	07/02/2014					1.7000	1.5000	B	1.7000
3	TBILL 07.09.14	PIBL0614A012	2M		54	0.15	07/09/2014	200.000000	0.6000	11:24:44AM	0.6000		1.4300		0.6000
4	FXTN 10-35	PIBD1014G356	2M	12.7500	60	0.16	07/15/2014						1.3700	I	1.3700
5	TBILL 08.06.14*	PIBL1213H088	3M		82	0.23	08/06/2014	34.725000	1.1000	03:24:28PM	1.1000	1.3613	1.1500	B	1.3613
6	TBILL 09.03.14	PIBL1213I096	4M		110	0.30	09/03/2014	0.200000	1.0000	09:58:53AM	1.0000		1.3731	I	1.3731
7	RTB 05-08	PIID0514I080	5M	6.2500	131	0.36	09/24/2014	3.535000	1.7500	03:32:09PM	1.7500		1.5404	I	1.5404
8	FXTN 07-46	PIBD0714J466	5M	6.5000	141	0.39	10/04/2014	106.000000	1.1500	03:01:52PM	1.1500		1.6201		1.1500
9	TBILL 10.08.14	PIBL1213J102	5M		145	0.40	10/08/2014						1.6519	I	1.6519
10	SPTB 10-03	SPTB1014J037	5M	12.2500	151	0.41	10/14/2014	15.000000	2.0000	11:55:02AM	2.0000		1.6997	I	1.6997
11	TBILL 11.05.14*	PIBL1213K119	6M		173	0.48	11/05/2014					2.0748	1.8750	B	2.0748
12	TBILL 01.07.15	PIBL1214A010	8M		236	0.65	01/07/2015						1.9773	I	1.9773
13	FXTN 10-36	PIBD1015B367	10M	12.3750	284	0.78	02/24/2015	0.500000	1.5500	03:16:52PM	1.5500		2.0552	I	2.0552
14	TBILL 03.04.15	PIBL1214C036	10M		292	0.80	03/04/2015						2.0682	I	2.0682
15	TBILL 04.08.15*	PIBL1214D044	1Y		327	0.90	04/08/2015	0.110000	1.5500	11:01:22AM	1.5500	2.3175	2.1250	B	2.3175
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	362	0.99	05/13/2015	48.000000	1.9500	10:34:10AM	1.9500		2.1625	I	2.1625
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	371	1.02	05/22/2015					2.3625	2.1722	B	2.3625
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	431	1.18	07/21/2015					2.3500	2.2365	B	2.3500
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	460	1.26	08/19/2015	1.000000	1.8850	03:20:53PM	1.8850	2.3500	2.2676	B	2.3500
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	466	1.28	08/25/2015						2.2741	I	2.2741
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	558	1.53	11/25/2015						2.3727	I	2.3727
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	578	1.58	12/15/2015						2.3942	I	2.3942
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	606	1.66	01/12/2016						2.4242	I	2.4242
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	621	1.70	01/27/2016	312.600000	2.4000	03:08:11PM	2.5000	2.6375	2.4403		2.5000
25	RTB 05-10	PIID0516C107	2Y	6.0000	657	1.80	03/03/2016	8.000000	2.7500	02:57:21PM	2.7481		2.4789	I	2.4789
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	684	1.87	03/30/2016						2.5079	I	2.5079
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	710	1.94	04/25/2016	5,700.745000	2.5400	04:11:02PM	2.5393	2.7500	2.5358		2.5393
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	712	1.95	04/27/2016	12.000000	2.7000	02:45:00PM	2.7000	3.0275	2.5379	B	3.0275
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	842	2.31	09/04/2016	31.520000	2.6750	02:48:13PM	2.7125	3.0000	2.7487	B	3.0000
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	862	2.36	09/24/2016					3.2500	2.7812	B	3.2500
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	915	2.51	11/16/2016						2.8671	I	2.8671
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,050	2.87	03/31/2017					3.3000	3.0861	B	3.3000
33	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,074	2.94	04/24/2017					3.4063	3.1250	B	3.4063
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,146	3.14	07/05/2017	30.000000	2.9000	10:46:39AM	2.9000		3.1888	I	3.1888
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,191	3.26	08/19/2017	41.000000	3.1250	03:23:42PM	3.1006	3.3000	3.2287	B	3.3000
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,195	3.27	08/23/2017	20.000000	3.1000	09:43:30AM	3.1000		3.2323	I	3.2323
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,261	3.45	10/28/2017	20.000000	3.1250	09:46:25AM	3.1250		3.2908	I	3.2908
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,272	3.48	11/08/2017	200.000000	3.1250	02:01:32PM	3.1250	3.2975	3.3005		3.1250
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,356	3.71	01/31/2018	20.000000	3.2000	09:43:18AM	3.2000	3.6400	3.3750	B	3.6400
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,468	4.02	05/23/2018	2,331.000000	3.1200	04:03:59PM	3.0743	3.3750	3.3943		3.0743
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,555	4.26	08/18/2018	1,024.391000	3.2250	03:54:11PM	3.2734	3.4250	3.4093		3.2734
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,649	4.51	11/20/2018						3.4255	I	3.4255
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,740	4.76	02/19/2019	945.000000	3.3750	11:34:20AM	3.4500		3.4411		3.4500
44	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,806	4.94	04/26/2019	50.000000	3.5000	10:45:34AM	3.5000	4.0313	3.4525		3.5000
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,890	5.17	07/19/2019	1,250.000000	3.3900	11:27:20AM	3.4104	3.5500	3.4799		3.4104
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,932	5.29	08/30/2019						3.4936	I	3.4936
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,016	5.52	11/22/2019	560.298000	3.1800	04:13:08PM	3.2025	3.6000	3.5210		3.2025
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,104	5.76	02/18/2020						3.5497	I	3.5497
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,287	6.26	08/19/2020						3.6093	I	3.6093
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,315	6.34	09/16/2020						3.6185	I	3.6185

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,406	6.59	12/16/2020							3.6481	I	3.6481
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,483	6.80	03/03/2021	583.000000	3.6500	02:56:04PM	3.6594			3.6732		3.6594
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,500	6.84	03/20/2021	2,937.421000	3.6725	04:10:42PM	3.6919	3.8125		3.6788		3.6919
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,539	6.95	04/28/2021	240.000000	3.7450	12:14:49PM	3.7640	4.1400		3.6915		3.7640
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,714	7.43	10/20/2021	11.560000	3.8350	12:03:57PM	3.8463			3.7654	I	3.7654
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,749	7.53	11/24/2021	336.438000	3.8450	03:16:38PM	3.8455	4.0125		3.7802		3.8455
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,805	7.68	01/19/2022	518.050000	3.7500	03:28:45PM	3.7936	4.0625		3.8038		3.7936
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,859	7.83	03/14/2022							3.8267	I	3.8267
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,000	8.21	08/02/2022							3.8862	I	3.8862
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,042	8.33	09/13/2022							3.9039	I	3.9039
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,076	8.42	10/17/2022							3.9183	I	3.9183
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,126	8.56	12/06/2022	15.430000	3.9000	12:11:11PM	3.9000			3.9394	I	3.9394
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,202	8.77	02/20/2023	1.000000	4.0500	03:15:33PM	4.0500			3.9715	I	3.9715
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,300	9.03	05/29/2023							4.0129	I	4.0129
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,378	9.25	08/15/2023	1,666.977000	3.8550	03:58:51PM	3.8798	4.0245		4.0459		3.8798
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,447	9.44	10/23/2023					4.3600		4.0750	B	4.3600
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,671	10.05	06/03/2024							4.1353	I	4.1353
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,734	10.22	08/05/2024							4.1522	I	4.1522
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,832	10.49	11/11/2024							4.1786	I	4.1786
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,986	10.91	04/14/2025							4.2201	I	4.2201
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,175	11.43	10/20/2025							4.2709	I	4.2709
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,215	11.54	11/29/2025							4.2817	I	4.2817
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,266	11.68	01/19/2026							4.2954	I	4.2954
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,540	12.43	10/20/2026	46.300000	4.6000	03:25:51PM	4.6047			4.3692	I	4.3692
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,588	12.56	12/07/2026							4.3821	I	4.3821
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,672	12.79	03/01/2027	1.500000	4.7500	02:13:45PM	4.6832			4.4047	I	4.4047
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,861	13.31	09/06/2027							4.4555	I	4.4555
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,316	14.55	12/04/2028							4.5780	I	4.5780
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,855	16.03	05/27/2030							4.7231	I	4.7231
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,917	16.20	07/28/2030							4.7398	I	4.7398
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,099	16.70	01/26/2031							4.7887	I	4.7887
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,273	17.17	07/19/2031	11,613.338000	4.6150	04:10:28PM	4.6410	4.7250		4.8356		4.6410
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,351	17.39	10/05/2031							4.8566	I	4.8566
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,471	17.72	02/02/2032	50.500000	5.0000	02:45:42PM	5.0010			4.8888		5.0010
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,499	17.79	03/01/2032	806.749000	4.9000	03:12:15PM	4.8187	5.2500		4.8964		4.8187
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,709	18.37	09/27/2032							4.9529	I	4.9529
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,772	18.54	11/29/2032							4.9699	I	4.9699
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,884	18.85	03/21/2033	17.200000	5.1000	11:49:16AM	5.0615	5.3425		5.0000	B	5.3425
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,478	20.47	11/05/2034							5.0502	I	5.0502
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,807	21.37	09/30/2035							5.0780	I	5.0780
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,884	21.59	12/16/2035	225.600000	5.1800	03:55:24PM	5.2106	5.6250		5.0845		5.2106
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,172	22.37	09/29/2036							5.1088	I	5.1088
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,493	23.25	08/16/2037							5.1360	I	5.1360
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,562	23.44	10/24/2037	1,774.310000	5.1050	03:59:52PM	5.1330	5.5313		5.1418		5.1330