

BSP Circular 813 Reference Rates - PM
May 16, 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		16	0.04	06/04/2014						2.8023	I	2.8023
2	TBILL 07.02.14*	PIBL1213G070	1M		44	0.12	07/02/2014					1.7075	1.5000	B	1.7075
3	TBILL 07.09.14	PIBL0614A012	2M		51	0.14	07/09/2014						1.4583	I	1.4583
4	FXTN 10-35	PIBD1014G356	2M	12.7500	57	0.16	07/15/2014						1.4226	I	1.4226
5	TBILL 08.06.14	PIBL1213H088	2M		79	0.22	08/06/2014	6.108000	1.0250	02:02:56PM	1.0250		1.2917	I	1.2917
6	TBILL 09.03.14*	PIBL1213I096	3M		107	0.29	09/03/2014					1.3225	1.1250	B	1.3225
7	RTB 05-08	PIID0514I080	4M	6.2500	128	0.35	09/24/2014	3.700000	1.9250	02:27:05PM	1.9250		1.3750	I	1.3750
8	FXTN 07-46	PIBD0714J466	5M	6.5000	138	0.38	10/04/2014						1.4940	I	1.4940
9	TBILL 10.08.14	PIBL1213J102	5M		142	0.39	10/08/2014						1.5417	I	1.5417
10	SPTB 10-03	SPTB1014J037	5M	12.2500	148	0.41	10/14/2014						1.6131	I	1.6131
11	TBILL 11.05.14*	PIBL1213K119	6M		170	0.47	11/05/2014					2.0825	1.8750	B	2.0825
12	TBILL 01.07.15	PIBL1214A010	8M		233	0.64	01/07/2015						1.9773	I	1.9773
13	FXTN 10-36	PIBD1015B367	9M	12.3750	281	0.77	02/24/2015						2.0552	I	2.0552
14	TBILL 03.04.15	PIBL1214C036	10M		289	0.79	03/04/2015						2.0682	I	2.0682
15	TBILL 04.08.15*	PIBL1214D044	1Y		324	0.89	04/08/2015					2.3338	2.1250	B	2.3338
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	359	0.98	05/13/2015						2.1608	I	2.1608
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	368	1.01	05/22/2015					2.2975	2.1701	B	2.2975
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	428	1.17	07/21/2015					2.3500	2.2315	B	2.3500
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	457	1.25	08/19/2015	1.050000	1.5000	03:04:04PM	1.5000	2.3500	2.2612	B	2.3500
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	463	1.27	08/25/2015						2.2674	I	2.2674
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	555	1.52	11/25/2015						2.3616	I	2.3616
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	575	1.57	12/15/2015						2.3821	I	2.3821
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	603	1.65	01/12/2016						2.4107	I	2.4107
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	618	1.69	01/27/2016					2.5475	2.4261	B	2.5475
25	RTB 05-10	PIID0516C107	2Y	6.0000	654	1.79	03/03/2016	14.730000	2.4000	10:30:35AM	2.4000		2.4630	I	2.4630
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	681	1.86	03/30/2016						2.4906	I	2.4906
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	707	1.94	04/25/2016	2,500.750000	2.5450	03:39:45PM	2.5200	2.6250	2.5173		2.5200
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	709	1.94	04/27/2016					3.0400	2.5193	B	3.0400
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	839	2.30	09/04/2016					3.0000	2.7368	B	3.0000
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	859	2.35	09/24/2016						2.7703	I	2.7703
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	912	2.50	11/16/2016						2.8590	I	2.8590
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,047	2.87	03/31/2017					3.2000	3.0848	B	3.2000
33	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,071	2.93	04/24/2017					3.4175	3.1250	B	3.4175
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,143	3.13	07/05/2017						3.1824	I	3.1824
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,188	3.25	08/19/2017					3.2000	3.2184	B	3.2000
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,192	3.26	08/23/2017						3.2215	I	3.2215
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,258	3.44	10/28/2017						3.2742	I	3.2742
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,269	3.47	11/08/2017					3.3500	3.2830	B	3.3500
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,353	3.70	01/31/2018					3.6250	3.3500	B	3.6250
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,465	4.01	05/23/2018	645.910000	3.0750	03:45:33PM	3.0850	3.5000	3.4496		3.0850
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,552	4.25	08/18/2018	350.000000	3.2250	11:49:41AM	3.1821	3.4000	3.5269		3.1821
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,646	4.51	11/20/2018						3.6104	I	3.6104
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,737	4.76	02/19/2019						3.6913	I	3.6913
44	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,803	4.94	04/26/2019					4.0288	3.7500	B	4.0288
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,887	5.17	07/19/2019					3.4500	3.7253	B	3.4500
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,929	5.28	08/30/2019						3.7130	I	3.7130
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,013	5.51	11/22/2019	671.907000	3.3650	02:43:50PM	3.2401		3.6883		3.2401
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,101	5.75	02/18/2020	145.000000	3.5000	09:03:00AM	3.5000		3.6624		3.5000
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,284	6.25	08/19/2020						3.6086	I	3.6086
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,312	6.33	09/16/2020						3.6004	I	3.6004

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,403	6.58	12/16/2020	53.650000	3.6000	09:03:37AM	3.6000		3.5736		3.6000
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,480	6.79	03/03/2021	2,595.187000	3.4515	02:05:36PM	3.4824		3.5510		3.4824
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,497	6.84	03/20/2021	1,150.000000	3.6650	03:58:22PM	3.6439	3.8000	3.5460		3.6439
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,536	6.94	04/28/2021	50.000000	3.6500	11:35:37AM	3.6500	4.1000	3.5345		3.6500
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,711	7.42	10/20/2021	13.500000	3.7000	10:37:33AM	3.7000		3.6242	I	3.6242
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,746	7.52	11/24/2021	216.808200	3.8000	12:03:54PM	3.7082	3.9750	3.6422		3.7082
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,802	7.67	01/19/2022	2,286.888719	3.7500	04:12:11PM	3.6812	3.9250	3.6709		3.6812
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,856	7.82	03/14/2022						3.6986	I	3.6986
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,997	8.21	08/02/2022						3.7708	I	3.7708
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,039	8.32	09/13/2022						3.7924	I	3.7924
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,073	8.41	10/17/2022						3.8098	I	3.8098
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,123	8.55	12/06/2022						3.8354	I	3.8354
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,199	8.76	02/20/2023						3.8744	I	3.8744
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,297	9.03	05/29/2023						3.9246	I	3.9246
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,375	9.24	08/15/2023	211.991990	3.8000	03:41:46PM	3.8154	4.0750	3.9646		3.8154
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,444	9.43	10/23/2023					4.3625	4.0000	B	4.3625
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,668	10.04	06/03/2024						4.0551	I	4.0551
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,731	10.21	08/05/2024						4.0706	I	4.0706
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,829	10.48	11/11/2024						4.0947	I	4.0947
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,983	10.90	04/14/2025						4.1326	I	4.1326
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,172	11.42	10/20/2025						4.1791	I	4.1791
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,212	11.53	11/29/2025						4.1889	I	4.1889
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,263	11.67	01/19/2026						4.2015	I	4.2015
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,537	12.42	10/20/2026	217.400000	4.4350	03:54:33PM	4.3878		4.2689		4.3878
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,585	12.55	12/07/2026						4.2807	I	4.2807
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,669	12.78	03/01/2027	53.000000	4.5500	10:27:48AM	4.5028		4.3014		4.5028
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,858	13.30	09/06/2027						4.3479	I	4.3479
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,313	14.55	12/04/2028						4.4598	I	4.4598
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,852	16.02	05/27/2030						4.5924	I	4.5924
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,914	16.19	07/28/2030						4.6077	I	4.6077
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,096	16.69	01/26/2031						4.6525	I	4.6525
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,270	17.17	07/19/2031	14,496.360800	4.5600	04:00:26PM	4.5443	4.7500	4.6953		4.5443
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,348	17.38	10/05/2031						4.7145	I	4.7145
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,468	17.71	02/02/2032						4.7440	I	4.7440
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,496	17.79	03/01/2032	16.000000	4.8500	03:00:29PM	4.8659	5.1250	4.7509	B	5.1250
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,706	18.36	09/27/2032						4.8025	I	4.8025
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,769	18.53	11/29/2032						4.8180	I	4.8180
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,881	18.84	03/21/2033	126.916000	4.8500	03:09:51PM	4.8456	5.3350	4.8456		4.8456
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,475	20.47	11/05/2034						4.9346	I	4.9346
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,804	21.37	09/30/2035						4.9839	I	4.9839
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,881	21.58	12/16/2035	1,787.200000	5.1500	03:30:20PM	5.1482	5.2500	4.9954		5.1482
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,169	22.37	09/29/2036						5.0386	I	5.0386
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,490	23.24	08/16/2037	10.000000	5.0000	03:12:36PM	5.0000		5.0867	I	5.0867
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,559	23.43	10/24/2037	1,169.987776	5.1499	03:36:34PM	5.0197	5.3562	5.0970		5.0197