

BSP Circular 813 Reference Rates - PM
May 20, 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		14	0.04	06/04/2014						2.8976	I	2.8976
2	TBILL 07.02.14*	PIBL1213G070	1M		42	0.12	07/02/2014					1.8080	1.6000	B	1.8080
3	TBILL 07.09.14	PIBL0614A012	2M		49	0.13	07/09/2014						1.5500	I	1.5500
4	FXTN 10-35	PIBD1014G356	2M	12.7500	55	0.15	07/15/2014						1.5071	I	1.5071
5	TBILL 08.06.14	PIBL1213H088	2M		77	0.21	08/06/2014	193.930000	1.0000	10:48:47AM	1.0231		1.3500		1.0231
6	TBILL 09.03.14*	PIBL1213I096	3M		105	0.29	09/03/2014					1.3588	1.1500	B	1.3588
7	RTB 05-08	PIID0514I080	4M	6.2500	126	0.34	09/24/2014						1.3917	I	1.3917
8	FXTN 07-46	PIBD0714J466	5M	6.5000	136	0.37	10/04/2014						1.5067	I	1.5067
9	TBILL 10.08.14	PIBL1213J102	5M		140	0.38	10/08/2014	0.423100	1.2500	02:19:27PM	1.2500		1.5528	I	1.5528
10	SPTB 10-03	SPTB1014J037	5M	12.2500	146	0.40	10/14/2014						1.6218	I	1.6218
11	TBILL 11.05.14*	PIBL1213K119	6M		168	0.46	11/05/2014					2.1678	1.8750	B	2.1678
12	TBILL 01.07.15	PIBL1214A010	8M		231	0.63	01/07/2015	0.960000	1.2500	03:52:03PM	1.6490		1.9466	I	1.9466
13	FXTN 10-36	PIBD1015B367	9M	12.3750	279	0.76	02/24/2015						2.0011	I	2.0011
14	TBILL 03.04.15	PIBL1214C036	10M		287	0.79	03/04/2015						2.0102	I	2.0102
15	TBILL 04.08.15*	PIBL1214D044	1Y		322	0.88	04/08/2015					2.3875	2.0500	B	2.3875
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	357	0.98	05/13/2015						2.0889	I	2.0889
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	366	1.00	05/22/2015					2.3488	2.0989	B	2.3488
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	426	1.17	07/21/2015					2.3750	2.1656	B	2.3750
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	455	1.25	08/19/2015	5.031000	2.3750	03:50:10PM	2.0699	2.3750	2.1979	B	2.3750
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	461	1.26	08/25/2015						2.2046	I	2.2046
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	553	1.51	11/25/2015						2.3069	I	2.3069
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	573	1.57	12/15/2015						2.3291	I	2.3291
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	601	1.65	01/12/2016						2.3602	I	2.3602
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	616	1.69	01/27/2016					2.5475	2.3769	B	2.5475
25	RTB 05-10	PIID0516C107	2Y	6.0000	652	1.79	03/03/2016	7.000000	2.6250	02:35:57PM	2.6355		2.4169	I	2.4169
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	679	1.86	03/30/2016						2.4470	I	2.4470
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	705	1.93	04/25/2016	8,335.489000	2.5000	04:03:30PM	2.4780	2.5250	2.4759		2.4780
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	707	1.94	04/27/2016					3.0350	2.4781	B	3.0350
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	837	2.29	09/04/2016	278.000000	2.6000	03:41:57PM	2.5996	2.7975	2.7320		2.5996
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	857	2.35	09/24/2016	56.754000	2.6000	03:43:06PM	2.6012	3.0000	2.7710		2.6012
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	910	2.49	11/16/2016						2.8745	I	2.8745
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,045	2.86	03/31/2017	34.000000	2.9500	09:50:58AM	2.9500	3.1925	3.1381	B	3.1925
33	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,069	2.93	04/24/2017					3.5088	3.1850	B	3.5088
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,141	3.12	07/05/2017						3.2207	I	3.2207
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,186	3.25	08/19/2017	83.441000	3.2500	11:42:56AM	3.2042		3.2431		3.2042
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,190	3.26	08/23/2017						3.2451	I	3.2451
37	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,256	3.44	10/28/2017						3.2778	I	3.2778
38	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,267	3.47	11/08/2017					3.2500	3.2833	B	3.2500
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,351	3.70	01/31/2018					3.6450	3.3250	B	3.6450
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,463	4.01	05/23/2018	1,052.400000	3.0950	04:13:33PM	3.0954	3.5000	3.4557		3.0954
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,550	4.24	08/18/2018	300.000000	3.2000	03:32:35PM	3.1983	3.4000	3.5572		3.1983
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,644	4.50	11/20/2018						3.6668	I	3.6668
43	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,735	4.75	02/19/2019	5.000000	3.4750	10:22:40AM	3.4750		3.7730	I	3.7730
44	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,801	4.93	04/26/2019					4.1400	3.8500	B	4.1400
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,885	5.16	07/19/2019					3.4500	3.8437	B	3.4500
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,927	5.28	08/30/2019						3.8405	I	3.8405
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,011	5.51	11/22/2019	1,290.000000	3.4000	11:50:20AM	3.4542		3.8342		3.4542
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,099	5.75	02/18/2020						3.8276	I	3.8276
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,282	6.25	08/19/2020						3.8139	I	3.8139
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,310	6.32	09/16/2020	100.000000	3.7000	02:36:03PM	3.7000		3.8118		3.7000

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,401	6.57	12/16/2020							3.8050	I	3.8050
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,478	6.78	03/03/2021	2.666000	3.9000	11:08:45AM	3.7052			3.7992	I	3.7992
53	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,495	6.83	03/20/2021					3.7950		3.7979	B	3.7950
54	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,534	6.94	04/28/2021					4.1300		3.7950	B	4.1300
55	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,709	7.42	10/20/2021	48.335000	3.7250	11:24:57AM	3.7242			3.8345	I	3.8345
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,744	7.51	11/24/2021	150.000000	3.7400	11:53:09AM	3.7433	3.9500		3.8424		3.7433
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,800	7.67	01/19/2022	663.429976	3.7000	04:09:52PM	3.6992	3.9000		3.8551		3.6992
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,854	7.81	03/14/2022							3.8672	I	3.8672
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,995	8.20	08/02/2022	155.000000	3.6900	03:14:33PM	3.6968			3.8991		3.6968
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,037	8.31	09/13/2022	400.000000	3.6850	03:18:57PM	3.7424			3.9086		3.7424
61	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,071	8.41	10/17/2022							3.9162	I	3.9162
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,121	8.54	12/06/2022							3.9275	I	3.9275
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,197	8.75	02/20/2023							3.9447	I	3.9447
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,295	9.02	05/29/2023							3.9668	I	3.9668
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,373	9.23	08/15/2023	88.903000	3.8000	03:55:42PM	3.8597	4.0999		3.9844		3.8597
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,442	9.42	10/23/2023					4.3338		4.0000	B	4.3338
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,666	10.04	06/03/2024							4.0652	I	4.0652
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,729	10.21	08/05/2024							4.0835	I	4.0835
69	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,827	10.48	11/11/2024							4.1120	I	4.1120
70	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,981	10.90	04/14/2025							4.1568	I	4.1568
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,170	11.42	10/20/2025							4.2118	I	4.2118
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,210	11.53	11/29/2025							4.2235	I	4.2235
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,261	11.67	01/19/2026							4.2383	I	4.2383
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,535	12.42	10/20/2026	53.400000	4.8000	02:14:17PM	4.4953			4.3180		4.4953
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,583	12.55	12/07/2026							4.3320	I	4.3320
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,667	12.78	03/01/2027	205.390000	4.4550	03:10:37PM	4.4308			4.3564		4.4308
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,856	13.30	09/06/2027							4.4114	I	4.4114
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,311	14.54	12/04/2028							4.5438	I	4.5438
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,850	16.02	05/27/2030							4.7006	I	4.7006
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,912	16.19	07/28/2030							4.7187	I	4.7187
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,094	16.68	01/26/2031							4.7716	I	4.7716
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,268	17.16	07/19/2031	13,268.384000	4.5350	04:07:31PM	4.5328	4.7500		4.8222		4.5328
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,346	17.37	10/05/2031							4.8449	I	4.8449
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,466	17.70	02/02/2032							4.8798	I	4.8798
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,494	17.78	03/01/2032	52.850000	4.8150	03:50:04PM	4.8054	5.1250		4.8880		4.8054
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,704	18.35	09/27/2032							4.9491	I	4.9491
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,767	18.53	11/29/2032							4.9674	I	4.9674
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,879	18.83	03/21/2033	1.200000	5.0500	10:57:47AM	5.0500	5.3175		5.0000	B	5.3175
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,473	20.46	11/05/2034							5.0151	I	5.0151
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,802	21.36	09/30/2035							5.0234	I	5.0234
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,879	21.57	12/16/2035	29.000000	5.1250	08:52:12AM	5.1289	5.5000		5.0254	B	5.5000
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,167	22.36	09/29/2036	11.500000	5.0000	02:46:09PM	5.0000			5.0327	I	5.0327
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,488	23.24	08/16/2037	13.900000	5.0000	11:06:06AM	5.0188			5.0408	I	5.0408
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,557	23.43	10/24/2037	1,609.379466	5.0175	03:23:27PM	5.0415	5.4250		5.0426		5.0415