

BSP Circular 813 Reference Rates - PM
May 21, 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		13	0.04	06/04/2014						2.9150	I	2.9150
2	TBILL 07.02.14*	PIBL1213G070	1M		41	0.11	07/02/2014					1.7813	1.5500	B	1.7813
3	TBILL 07.09.14	PIBL0614A012	2M		48	0.13	07/09/2014	2,400.000000	1.4500	03:54:15PM	1.4750		1.5028		1.4750
4	FXTN 10-35	PIBD1014G356	2M	12.7500	54	0.15	07/15/2014						1.4623	I	1.4623
5	TBILL 08.06.14	PIBL1213H088	2M		76	0.21	08/06/2014	47.000000	1.0500	11:38:12AM	1.0500		1.3139	I	1.3139
6	TBILL 09.03.14*	PIBL1213I096	3M		104	0.29	09/03/2014	0.100000	0.9000	03:01:42PM	0.9000	1.3613	1.1250	B	1.3613
7	RTB 05-08	PIID0514I080	4M	6.2500	125	0.34	09/24/2014						1.3567	I	1.3567
8	FXTN 07-46	PIBD0714J466	5M	6.5000	135	0.37	10/04/2014						1.4670	I	1.4670
9	TBILL 10.08.14	PIBL1213J102	5M		139	0.38	10/08/2014						1.5111	I	1.5111
10	SPTB 10-03	SPTB1014J037	5M	12.2500	145	0.40	10/14/2014						1.5773	I	1.5773
11	TBILL 11.05.14*	PIBL1213K119	6M		167	0.46	11/05/2014					2.0620	1.8200	B	2.0620
12	TBILL 01.07.15	PIBL1214A010	8M		230	0.63	01/07/2015						1.8936	I	1.8936
13	FXTN 10-36	PIBD1015B367	9M	12.3750	278	0.76	02/24/2015	6.550000	1.3750	03:47:15PM	1.3750		1.9497	I	1.9497
14	TBILL 03.04.15	PIBL1214C036	10M		286	0.79	03/04/2015						1.9591	I	1.9591
15	TBILL 04.08.15*	PIBL1214D044	1Y		321	0.88	04/08/2015					2.2373	2.0000	B	2.2373
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	356	0.97	05/13/2015					2.5000	2.0430	B	2.5000
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	365	1.00	05/22/2015					2.2950	2.0540	B	2.2950
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	425	1.16	07/21/2015					2.3750	2.1277	B	2.3750
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	454	1.24	08/19/2015	102.479000	2.0000	03:20:12PM	1.7554	2.3750	2.1633		1.7554
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	460	1.26	08/25/2015						2.1707	I	2.1707
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	552	1.51	11/25/2015						2.2836	I	2.2836
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	572	1.57	12/15/2015						2.3082	I	2.3082
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	600	1.64	01/12/2016						2.3426	I	2.3426
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	615	1.68	01/27/2016	29.000000	2.5000	09:02:40AM	2.5000	2.5475	2.3610	B	2.5475
25	RTB 05-10	PIID0516C107	2Y	6.0000	651	1.78	03/03/2016	2.035000	2.4500	03:41:02PM	2.4500		2.4052	I	2.4052
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	678	1.86	03/30/2016						2.4383	I	2.4383
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	704	1.93	04/25/2016	4,308.500000	2.4725	04:07:41PM	2.4723	2.6250	2.4702		2.4723
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	706	1.93	04/27/2016	5.750000	2.6500	11:01:28AM	2.6500	3.1070	2.4727	B	3.1070
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	836	2.29	09/04/2016	400.000000	2.5500	04:00:21PM	2.5875	2.7750	2.5970		2.5875
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	856	2.34	09/24/2016					2.9750	2.6162	B	2.9750
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	909	2.49	11/16/2016						2.6669	I	2.6669
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,044	2.86	03/31/2017					3.2000	2.7960	B	3.2000
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,068	2.92	04/24/2017						2.8189	I	2.8189
34	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,096	3.00	05/22/2017	4,854.975000	2.7500	04:11:50PM	2.8457	3.1740	2.8457		2.8457
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,140	3.12	07/05/2017	8.900000	2.8500	11:18:32AM	2.8500		2.8967	I	2.8967
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,185	3.24	08/19/2017					3.2000	2.9488	B	3.2000
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,189	3.26	08/23/2017						2.9535	I	2.9535
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,255	3.44	10/28/2017						3.0299	I	3.0299
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,266	3.47	11/08/2017					3.2000	3.0427	B	3.2000
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,350	3.70	01/31/2018	94.000000	3.1400	09:03:10AM	3.1400	3.5788	3.1400		3.1400
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,462	4.00	05/23/2018	1,720.000000	3.1000	12:03:32PM	3.0834		3.2053		3.0834
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,549	4.24	08/18/2018	1,320.077000	3.2250	03:28:36PM	3.1867		3.2560		3.1867
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,643	4.50	11/20/2018						3.3109	I	3.3109
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,734	4.75	02/19/2019	191.660000	3.3750	10:10:38AM	3.4024	3.6000	3.3639		3.4024
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,800	4.93	04/26/2019					4.0798	3.4024	B	4.0798
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,884	5.16	07/19/2019	27.600000	3.3000	11:54:33AM	3.3000	3.4500	3.4271	B	3.4500
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,926	5.27	08/30/2019						3.4394	I	3.4394
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,010	5.50	11/22/2019	592.000000	3.4000	12:30:16PM	3.5148		3.4641		3.5148
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,098	5.74	02/18/2020	20.000000	3.5500	10:53:25AM	3.5500		3.4900	I	3.4900
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,281	6.25	08/19/2020	49.000000	3.6500	03:50:39PM	3.6204		3.5438	I	3.5438

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,309	6.32	09/16/2020	150.000000	3.6900	02:57:31PM	3.6432		3.5520		3.6432
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,400	6.57	12/16/2020						3.5788	I	3.5788
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,477	6.78	03/03/2021	650.000000	3.5000	10:12:27AM	3.5173		3.6014		3.5173
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,494	6.83	03/20/2021	1,309.832000	3.5900	03:58:50PM	3.5992	3.7250	3.6064		3.5992
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,533	6.93	04/28/2021	1,470.505000	3.6500	04:01:00PM	3.6789	4.0788	3.6179		3.6789
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,708	7.41	10/20/2021						3.6915	I	3.6915
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,743	7.51	11/24/2021	102.000000	3.7000	04:07:13PM	3.7000	3.9250	3.7063		3.7000
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,799	7.66	01/19/2022	3,220.535000	3.6250	04:14:39PM	3.6389	4.0000	3.7298		3.6389
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,853	7.81	03/14/2022						3.7526	I	3.7526
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,994	8.20	08/02/2022						3.8119	I	3.8119
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,036	8.31	09/13/2022	200.000000	3.8125	11:27:21AM	3.8125		3.8296		3.8125
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,070	8.41	10/17/2022						3.8439	I	3.8439
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,120	8.54	12/06/2022	23.700000	3.9200	03:54:07PM	3.9200		3.8649	I	3.8649
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,196	8.75	02/20/2023						3.8969	I	3.8969
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,294	9.02	05/29/2023						3.9381	I	3.9381
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,372	9.23	08/15/2023	296.079000	3.8000	04:07:16PM	3.8104	3.9995	3.9710		3.8104
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,441	9.42	10/23/2023					4.3525	4.0000	B	4.3525
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,665	10.03	06/03/2024						4.0587	I	4.0587
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,728	10.21	08/05/2024						4.0752	I	4.0752
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,826	10.48	11/11/2024						4.1008	I	4.1008
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,980	10.90	04/14/2025						4.1411	I	4.1411
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,169	11.41	10/20/2025						4.1906	I	4.1906
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,209	11.52	11/29/2025						4.2011	I	4.2011
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,260	11.66	01/19/2026						4.2145	I	4.2145
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,534	12.41	10/20/2026						4.2862	I	4.2862
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,582	12.54	12/07/2026						4.2988	I	4.2988
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,666	12.77	03/01/2027	84.330000	4.3750	03:45:26PM	4.3355		4.3208		4.3355
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,855	13.29	09/06/2027						4.3703	I	4.3703
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,310	14.54	12/04/2028						4.4894	I	4.4894
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,849	16.01	05/27/2030						4.6305	I	4.6305
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,911	16.18	07/28/2030						4.6468	I	4.6468
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,093	16.68	01/26/2031						4.6944	I	4.6944
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,267	17.16	07/19/2031	23,275.200000	4.4450	04:11:34PM	4.4743	4.5500	4.7400		4.4743
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,345	17.37	10/05/2031						4.7604	I	4.7604
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,465	17.70	02/02/2032						4.7919	I	4.7919
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,493	17.78	03/01/2032	265.985000	4.7000	02:53:09PM	4.7602	5.1250	4.7992		4.7602
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,703	18.35	09/27/2032						4.8542	I	4.8542
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,766	18.52	11/29/2032						4.8707	I	4.8707
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,878	18.83	03/21/2033	5.000000	4.9000	02:28:21PM	4.9482	5.2650	4.9000	B	5.2650
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,472	20.46	11/05/2034						4.9221	I	4.9221
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,801	21.36	09/30/2035						4.9344	I	4.9344
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,878	21.57	12/16/2035	999.400000	5.0250	04:08:01PM	5.0589	5.1500	4.9372		5.0589
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,166	22.36	09/29/2036						4.9480	I	4.9480
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,487	23.24	08/16/2037	27.750000	4.9500	02:37:55PM	5.0144		4.9599	I	4.9599
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,556	23.43	10/24/2037	6,139.625339	4.9000	04:06:08PM	4.9466	5.2637	4.9625		4.9466