

BSP Circular 813 Reference Rates - PM
May 22, 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		12	0.03	06/04/2014						2.9387	I	2.9387
2	TBILL 07.02.14*	PIBL1213G070	1M		40	0.11	07/02/2014					1.7085	1.5100	B	1.7085
3	TBILL 07.09.14	PIBL0614A012	2M		47	0.13	07/09/2014						1.4672	I	1.4672
4	FXTN 10-35	PIBD1014G356	2M	12.7500	53	0.15	07/15/2014						1.4306	I	1.4306
5	TBILL 08.06.14	PIBL1213H088	2M		75	0.21	08/06/2014						1.2961	I	1.2961
6	TBILL 09.03.14*	PIBL1213I096	3M		103	0.28	09/03/2014					1.3235	1.1250	B	1.3235
7	RTB 05-08	PIID0514I080	4M	6.2500	124	0.34	09/24/2014						1.3333	I	1.3333
8	FXTN 07-46	PIBD0714J466	5M	6.5000	134	0.37	10/04/2014						1.4325	I	1.4325
9	TBILL 10.08.14	PIBL1213J102	5M		138	0.38	10/08/2014						1.4722	I	1.4722
10	SPTB 10-03	SPTB1014J037	5M	12.2500	144	0.39	10/14/2014						1.5317	I	1.5317
11	TBILL 11.05.14*	PIBL1213K119	6M		166	0.46	11/05/2014					1.9463	1.7500	B	1.9463
12	TBILL 01.07.15	PIBL1214A010	8M		229	0.63	01/07/2015						1.8722	I	1.8722
13	FXTN 10-36	PIBD1015B367	9M	12.3750	277	0.76	02/24/2015	10.150000	1.3750	03:24:32PM	1.3750		1.9654	I	1.9654
14	TBILL 03.04.15	PIBL1214C036	10M		285	0.78	03/04/2015						1.9809	I	1.9809
15	TBILL 04.08.15*	PIBL1214D044	1Y		320	0.88	04/08/2015					2.1450	2.0488	B	2.1450
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	355	0.97	05/13/2015	94.000000	2.0475	02:12:32PM	2.0487		2.0841		2.0487
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	364	1.00	05/22/2015					2.2500	2.0932	B	2.2500
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	424	1.16	07/21/2015					2.3000	2.1537	B	2.3000
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	453	1.24	08/19/2015					2.3000	2.1830	B	2.3000
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	459	1.26	08/25/2015						2.1891	I	2.1891
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	551	1.51	11/25/2015						2.2819	I	2.2819
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	571	1.56	12/15/2015						2.3021	I	2.3021
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	599	1.64	01/12/2016						2.3303	I	2.3303
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	614	1.68	01/27/2016	1.000000	2.6000	02:29:14PM	2.6000	2.6250	2.3455	B	2.6250
25	RTB 05-10	PIID0516C107	2Y	6.0000	650	1.78	03/03/2016	0.500000	2.5500	11:03:59AM	2.5500		2.3818	I	2.3818
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	677	1.85	03/30/2016						2.4090	I	2.4090
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	703	1.92	04/25/2016	8,753.791000	2.4100	03:59:34PM	2.4373	2.5250	2.4353		2.4373
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	705	1.93	04/27/2016					2.8850	2.4373	B	2.8850
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	835	2.29	09/04/2016	103.400000	2.5000	03:07:26PM	2.5119	2.8500	2.5250		2.5119
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	855	2.34	09/24/2016	50.000000	3.0000	11:13:29AM	2.9249	3.1250	2.5385		2.9249
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	908	2.49	11/16/2016						2.5743	I	2.5743
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,043	2.86	03/31/2017	1.000000	3.2500	11:38:52AM	3.2500	3.0000	2.6654	B	3.0000
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,067	2.92	04/24/2017						2.6816	I	2.6816
34	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,095	3.00	05/22/2017	1,035.860000	2.6500	03:29:08PM	2.7000	3.0785	2.7005		2.7000
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,139	3.12	07/05/2017	5,000.000000	2.7000	02:37:58PM	2.7000		2.7442		2.7000
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,184	3.24	08/19/2017					3.1500	2.7889	B	3.1500
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,188	3.25	08/23/2017						2.7928	I	2.7928
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,254	3.43	10/28/2017						2.8584	I	2.8584
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,265	3.46	11/08/2017					3.1500	2.8693	B	3.1500
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,349	3.69	01/31/2018	2,162.660000	3.0500	03:10:26PM	3.0680	3.7500	2.9527		3.0680
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,461	4.00	05/23/2018	1,755.000000	3.0700	11:44:24AM	3.0589	3.4350	3.0639		3.0589
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,548	4.24	08/18/2018	268.380000	3.2000	03:53:51PM	3.2000		3.1279		3.2000
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,642	4.50	11/20/2018						3.1971	I	3.1971
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,733	4.74	02/19/2019	101.000000	3.3300	03:26:32PM	3.3327	3.4000	3.2641		3.3327
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,799	4.93	04/26/2019	46.000000	3.2675	02:13:13PM	3.2687	4.0900	3.3127	B	4.0900
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,883	5.16	07/19/2019	950.000000	3.3450	04:04:54PM	3.3687	3.4500	3.3422		3.3687
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,925	5.27	08/30/2019						3.3569	I	3.3569
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	2,009	5.50	11/22/2019	20.000000	3.3500	03:09:06PM	3.3500	3.5000	3.3864	B	3.5000
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,097	5.74	02/18/2020	100.000000	3.4900	12:08:07PM	3.4900		3.4173		3.4900
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,280	6.24	08/19/2020	100.000000	3.4900	11:51:31AM	3.4900		3.4815		3.4900

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,308	6.32	09/16/2020	600.000000	3.5200	03:45:32PM	3.5242		3.4914		3.5242
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,399	6.57	12/16/2020	900.000000	3.5000	04:04:56PM	3.5083		3.5233		3.5083
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,476	6.78	03/03/2021	46.000000	3.8000	02:22:44PM	3.5013		3.5503	I	3.5503
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,493	6.83	03/20/2021	350.758000	3.5750	11:57:30AM	3.5793	3.8000	3.5563		3.5793
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,532	6.93	04/28/2021	1,150.000000	3.6200	11:00:35AM	3.6182	4.0025	3.5700		3.6182
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,707	7.41	10/20/2021						3.6336	I	3.6336
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,742	7.51	11/24/2021	156.593000	3.7000	03:01:31PM	3.6941	3.8000	3.6463		3.6941
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,798	7.66	01/19/2022	2,113.470912	3.5700	04:12:12PM	3.5943	4.0000	3.6667		3.5943
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,852	7.81	03/14/2022						3.6863	I	3.6863
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,993	8.19	08/02/2022						3.7375	I	3.7375
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,035	8.31	09/13/2022	15.000000	3.7500	03:02:29PM	3.7500		3.7528	I	3.7528
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,069	8.40	10/17/2022						3.7652	I	3.7652
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,119	8.54	12/06/2022					4.1250	3.7833	B	4.1250
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,195	8.75	02/20/2023						3.8110	I	3.8110
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,293	9.02	05/29/2023						3.8466	I	3.8466
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,371	9.23	08/15/2023	377.195000	3.7750	03:58:50PM	3.7807	4.0000	3.8749		3.7807
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,440	9.42	10/23/2023					4.2400	3.9000	B	4.2400
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,664	10.03	06/03/2024						3.9619	I	3.9619
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,727	10.20	08/05/2024						3.9793	I	3.9793
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,825	10.47	11/11/2024						4.0064	I	4.0064
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,979	10.89	04/14/2025						4.0490	I	4.0490
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,168	11.41	10/20/2025						4.1012	I	4.1012
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,208	11.52	11/29/2025						4.1123	I	4.1123
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,259	11.66	01/19/2026						4.1264	I	4.1264
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,533	12.41	10/20/2026	514.800000	4.1250	04:07:59PM	4.1501		4.2021		4.1501
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,581	12.54	12/07/2026						4.2154	I	4.2154
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,665	12.77	03/01/2027	229.880000	4.1250	04:03:48PM	4.1377		4.2386		4.1377
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,854	13.29	09/06/2027						4.2908	I	4.2908
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,309	14.54	12/04/2028						4.4166	I	4.4166
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,848	16.01	05/27/2030	38.500000	4.4900	02:48:55PM	4.6746		4.5656	I	4.5656
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,910	16.18	07/28/2030						4.5827	I	4.5827
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,092	16.68	01/26/2031						4.6330	I	4.6330
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,266	17.16	07/19/2031	13,821.449242	4.4050	04:14:00PM	4.4113	4.4500	4.6811		4.4113
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,344	17.37	10/05/2031						4.7027	I	4.7027
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,464	17.70	02/02/2032	93.000000	4.7500	03:55:33PM	4.7297		4.7358		4.7297
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,492	17.77	03/01/2032	171.000000	4.7750	03:35:41PM	4.6926	5.1250	4.7436		4.6926
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,702	18.35	09/27/2032						4.8016	I	4.8016
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,765	18.52	11/29/2032						4.8190	I	4.8190
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,877	18.83	03/21/2033	0.500000	5.2500	02:33:55PM	5.2500	5.1938	4.8500	B	5.1938
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,471	20.45	11/05/2034						4.8588	I	4.8588
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,800	21.36	09/30/2035						4.8636	I	4.8636
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,877	21.57	12/16/2035	963.140000	4.9500	03:54:44PM	4.9784	5.1000	4.8648		4.9784
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,165	22.35	09/29/2036	14.700000	5.1250	02:41:55PM	5.1250		4.8690	I	4.8690
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,486	23.23	08/16/2037	103.000000	5.0500	04:08:33PM	5.0953		4.8738		5.0953
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,555	23.42	10/24/2037	10,389.163000	4.8575	04:13:11PM	4.8627	5.1938	4.8748		4.8627