

BSP Circular 813 Reference Rates - PM
May 23, 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		9	0.02	06/04/2014						3.0556	I	3.0556
2	TBILL 07.02.14*	PIBL1213G070	1M		37	0.10	07/02/2014					1.6913	1.5000	B	1.6913
3	TBILL 07.09.14	PIBL0614A012	1M		44	0.12	07/09/2014						1.4556	I	1.4556
4	FXTN 10-35	PIBD1014G356	2M	12.7500	50	0.14	07/15/2014						1.4175	I	1.4175
5	TBILL 08.06.14	PIBL1213H088	2M		72	0.20	08/06/2014						1.2778	I	1.2778
6	TBILL 09.03.14*	PIBL1213I096	3M		100	0.27	09/03/2014					1.3050	1.1000	B	1.3050
7	RTB 05-08	PIID0514I080	4M	6.2500	121	0.33	09/24/2014	8.040000	2.0000	10:44:47AM	2.0000		1.3000	I	1.3000
8	FXTN 07-46	PIBD0714J466	4M	6.5000	131	0.36	10/04/2014						1.3952	I	1.3952
9	TBILL 10.08.14	PIBL1213J102	5M		135	0.37	10/08/2014						1.4333	I	1.4333
10	SPTB 10-03	SPTB1014J037	5M	12.2500	141	0.39	10/14/2014						1.4905	I	1.4905
11	TBILL 11.05.14*	PIBL1213K119	6M		163	0.45	11/05/2014					1.8650	1.7000	B	1.8650
12	TBILL 01.07.15	PIBL1214A010	8M		226	0.62	01/07/2015						1.8023	I	1.8023
13	FXTN 10-36	PIBD1015B367	9M	12.3750	274	0.75	02/24/2015						1.8802	I	1.8802
14	TBILL 03.04.15	PIBL1214C036	9M		282	0.77	03/04/2015						1.8932	I	1.8932
15	TBILL 04.08.15*	PIBL1214D044	1Y		317	0.87	04/08/2015					2.1500	1.9500	B	2.1500
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	352	0.96	05/13/2015	0.100000	1.3500	10:46:21AM	1.3500	2.3750	1.9880	B	2.3750
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	361	0.99	05/22/2015	5.000000	1.6000	10:39:03AM	1.6000	2.3375	1.9978	B	2.3375
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	421	1.15	07/21/2015					2.5000	2.0630	B	2.5000
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	450	1.23	08/19/2015					2.5000	2.0946	B	2.5000
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	456	1.25	08/25/2015						2.1011	I	2.1011
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	548	1.50	11/25/2015						2.2011	I	2.2011
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	568	1.56	12/15/2015						2.2228	I	2.2228
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	596	1.63	01/12/2016						2.2533	I	2.2533
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	611	1.67	01/27/2016					2.7500	2.2696	B	2.7500
25	RTB 05-10	PIID0516C107	2Y	6.0000	647	1.77	03/03/2016						2.3087	I	2.3087
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	674	1.85	03/30/2016						2.3381	I	2.3381
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	700	1.92	04/25/2016	6,261.400000	2.3700	03:49:39PM	2.3685	2.4500	2.3663		2.3685
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	702	1.92	04/27/2016					2.8413	2.3685	B	2.8413
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	832	2.28	09/04/2016					2.6975	2.4625	B	2.6975
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	852	2.33	09/24/2016	1.380000	2.5250	09:34:37AM	2.5250	3.0000	2.4770	B	3.0000
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	905	2.48	11/16/2016						2.5153	I	2.5153
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,040	2.85	03/31/2017	1.000000	3.0500	04:10:32PM	3.0500		2.6129	I	2.6129
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,064	2.91	04/24/2017						2.6303	I	2.6303
34	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,092	2.99	05/22/2017	415.350000	2.6650	04:07:02PM	2.6496	3.0285	2.6505		2.6496
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,136	3.11	07/05/2017	4,900.000000	2.7000	10:54:07AM	2.7000		2.6945		2.7000
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,181	3.23	08/19/2017					3.1500	2.7395	B	3.1500
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,185	3.24	08/23/2017						2.7435	I	2.7435
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,251	3.43	10/28/2017	1.000000	3.2000	04:14:35PM	3.2000		2.8095	I	2.8095
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,262	3.46	11/08/2017					3.1500	2.8205	B	3.1500
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,346	3.69	01/31/2018					3.6250	2.9044	B	3.6250
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,458	3.99	05/23/2018	169.500000	3.1250	03:14:57PM	3.0164	3.3475	3.0164		3.0164
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,545	4.23	08/18/2018	80.000000	3.2100	04:00:45PM	3.2100	3.4375	3.1409		3.2100
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,639	4.49	11/20/2018						3.2754	I	3.2754
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,730	4.74	02/19/2019	10.000000	3.4500	04:11:25PM	3.4500	3.5000	3.4056	B	3.5000
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,796	4.92	04/26/2019					4.1100	3.5000	B	4.1100
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,880	5.15	07/19/2019					3.4500	3.4974	B	3.4500
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,922	5.26	08/30/2019						3.4962	I	3.4962
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	2,006	5.49	11/22/2019	4.650000	3.5000	10:12:43AM	3.5000	3.5500	3.4936	B	3.5500
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,094	5.73	02/18/2020					3.6000	3.4909	B	3.6000
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,277	6.23	08/19/2020	11.260000	3.5350	10:41:57AM	3.5350	3.6500	3.4854	B	3.6500

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,305	6.31	09/16/2020	79.454000	3.5550	11:22:12AM	3.5550		3.4845		3.5550
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,396	6.56	12/16/2020	1.300000	3.5500	04:12:03PM	3.5500		3.4817	I	3.4817
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,473	6.77	03/03/2021	4,501.000000	3.4500	04:12:45PM	3.4750		3.4794		3.4750
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,490	6.82	03/20/2021	200.000000	3.5250	04:06:18PM	3.5375		3.4789		3.5375
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,529	6.92	04/28/2021					3.9863	3.4777	B	3.9863
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,704	7.40	10/20/2021						3.5591	I	3.5591
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,739	7.50	11/24/2021					3.9250	3.5754	B	3.9250
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,795	7.65	01/19/2022	411.664908	3.6125	02:18:02PM	3.6047	4.0000	3.6014		3.6047
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,849	7.80	03/14/2022						3.6265	I	3.6265
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,990	8.19	08/02/2022	800.000000	3.6250	09:34:08AM	3.6250		3.6921		3.6250
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,032	8.30	09/13/2022						3.7116	I	3.7116
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,066	8.39	10/17/2022						3.7275	I	3.7275
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,116	8.53	12/06/2022						3.7507	I	3.7507
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,192	8.74	02/20/2023						3.7861	I	3.7861
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,290	9.01	05/29/2023						3.8316	I	3.8316
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,368	9.22	08/15/2023	33.600000	3.9000	03:43:42PM	3.8564	4.0900	3.8679	B	4.0900
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,437	9.41	10/23/2023					4.2413	3.9000	B	4.2413
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,661	10.02	06/03/2024						3.9619	I	3.9619
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,724	10.20	08/05/2024						3.9793	I	3.9793
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,822	10.46	11/11/2024						4.0064	I	4.0064
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,976	10.89	04/14/2025						4.0490	I	4.0490
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,165	11.40	10/20/2025						4.1012	I	4.1012
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,205	11.51	11/29/2025						4.1123	I	4.1123
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,256	11.65	01/19/2026						4.1264	I	4.1264
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,530	12.40	10/20/2026	81.500000	4.2000	03:47:03PM	4.2009		4.2021		4.2009
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,578	12.53	12/07/2026						4.2154	I	4.2154
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,662	12.76	03/01/2027	50.500000	4.2000	03:46:58PM	4.1990		4.2386		4.1990
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,851	13.28	09/06/2027						4.2908	I	4.2908
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,306	14.53	12/04/2028						4.4166	I	4.4166
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,845	16.00	05/27/2030						4.5656	I	4.5656
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,907	16.17	07/28/2030	500.000000	4.4500	02:44:05PM	4.4500		4.5827		4.4500
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,089	16.67	01/26/2031						4.6330	I	4.6330
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,263	17.15	07/19/2031	7,392.000000	4.4200	04:08:43PM	4.4088	4.5000	4.6811		4.4088
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,341	17.36	10/05/2031						4.7027	I	4.7027
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,461	17.69	02/02/2032	91.000000	5.1250	03:36:39PM	4.7348		4.7358		4.7348
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,489	17.77	03/01/2032	158.049000	4.6500	03:24:58PM	4.7141	4.9700	4.7436		4.7141
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,699	18.34	09/27/2032						4.8016	I	4.8016
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,762	18.51	11/29/2032						4.8190	I	4.8190
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,874	18.82	03/21/2033	39.400000	4.9000	02:19:59PM	4.8792	5.1863	4.8500	B	5.1863
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,468	20.45	11/05/2034	31.000000	5.0400	03:19:54PM	5.0400		4.8552	I	4.8552
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,797	21.35	09/30/2035	80.000000	5.0400	02:42:26PM	5.0400		4.8581		5.0400
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,874	21.56	12/16/2035	150.000000	4.9800	11:10:38AM	4.9800	5.2500	4.8588		4.9800
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,162	22.35	09/29/2036	30.000000	5.0750	03:30:32PM	5.0787		4.8614	I	4.8614
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,483	23.23	08/16/2037						4.8642	I	4.8642
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,552	23.41	10/24/2037	5,871.428000	4.9250	04:09:55PM	4.8574	5.1774	4.8648		4.8574