

BSP Circular 813 Reference Rates - PM
May 29, 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		5	0.01	06/04/2014						3.2188	I	3.2188
2	TBILL 07.02.14*	PIBL1213G070	1M		33	0.09	07/02/2014					1.4350	1.2500	B	1.4350
3	TBILL 07.09.14	PIBL0614A012	1M		40	0.11	07/09/2014						1.2306	I	1.2306
4	FXTN 10-35	PIBD1014G356	2M	12.7500	46	0.13	07/15/2014						1.2139	I	1.2139
5	TBILL 08.06.14	PIBL1213H088	2M		68	0.19	08/06/2014	0.160000	1.7500	11:17:07AM	1.7500		1.1528	I	1.1528
6	TBILL 09.03.14*	PIBL1213I096	3M		96	0.26	09/03/2014					1.2815	1.0750	B	1.2815
7	RTB 05-08	PIID0514I080	4M	6.2500	117	0.32	09/24/2014						1.2917	I	1.2917
8	FXTN 07-46	PIBD0714J466	4M	6.5000	127	0.35	10/04/2014						1.3948	I	1.3948
9	TBILL 10.08.14	PIBL1213J102	5M		131	0.36	10/08/2014						1.4361	I	1.4361
10	SPTB 10-03	SPTB1014J037	5M	12.2500	137	0.38	10/14/2014						1.4980	I	1.4980
11	TBILL 11.05.14*	PIBL1213K119	6M		159	0.44	11/05/2014					1.9250	1.7250	B	1.9250
12	TBILL 01.07.15	PIBL1214A010	8M		222	0.61	01/07/2015						1.8170	I	1.8170
13	FXTN 10-36	PIBD1015B367	9M	12.3750	270	0.74	02/24/2015						1.8872	I	1.8872
14	TBILL 03.04.15	PIBL1214C036	9M		278	0.76	03/04/2015						1.8989	I	1.8989
15	TBILL 04.08.15*	PIBL1214D044	1Y		313	0.86	04/08/2015					2.1538	1.9500	B	2.1538
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	348	0.95	05/13/2015						1.9845	I	1.9845
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	357	0.98	05/22/2015					2.5000	1.9933	B	2.5000
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	417	1.14	07/21/2015					2.5000	2.0524	B	2.5000
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	446	1.22	08/19/2015					2.5000	2.0810	B	2.5000
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	452	1.24	08/25/2015						2.0869	I	2.0869
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	544	1.49	11/25/2015	10.000000	2.3500	11:07:39AM	2.3500		2.1775	I	2.1775
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	564	1.54	12/15/2015						2.1972	I	2.1972
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	592	1.62	01/12/2016						2.2248	I	2.2248
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	607	1.66	01/27/2016	634.400000	2.1250	11:40:19AM	2.1486	2.5000	2.2396		2.1486
25	RTB 05-10	PIID0516C107	2Y	6.0000	643	1.76	03/03/2016	10.000000	2.0000	02:22:17PM	2.0000		2.2750	I	2.2750
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	670	1.83	03/30/2016						2.3016	I	2.3016
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	696	1.91	04/25/2016	8,583.000000	2.3500	04:05:59PM	2.3429	2.6250	2.3272		2.3429
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	698	1.91	04/27/2016					2.9988	2.3292	B	2.9988
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	828	2.27	09/04/2016	11.000000	2.5500	03:59:36PM	2.5636	2.5875	2.4302	B	2.5875
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	848	2.32	09/24/2016					3.1250	2.4457	B	3.1250
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	901	2.47	11/16/2016						2.4869	I	2.4869
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,036	2.84	03/31/2017	0.605000	2.7500	11:09:35AM	2.7500		2.5918	I	2.5918
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,060	2.90	04/24/2017						2.6104	I	2.6104
34	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,088	2.98	05/22/2017	114.780017	2.5750	10:59:58AM	2.6316	2.9620	2.6322		2.6316
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,132	3.10	07/05/2017						2.6665	I	2.6665
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,177	3.22	08/19/2017					3.1500	2.7016	B	3.1500
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,181	3.23	08/23/2017						2.7048	I	2.7048
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,247	3.41	10/28/2017	2.000000	3.1250	11:24:41AM	3.1250		2.7563	I	2.7563
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,258	3.44	11/08/2017	26.348000	3.0000	03:41:39PM	3.0000	3.1500	2.7649	B	3.1500
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,342	3.67	01/31/2018	50.557000	2.9750	11:15:47AM	2.9804	3.5000	2.8304		2.9804
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,454	3.98	05/23/2018	2,200.200000	3.2000	11:11:06AM	2.9164	3.3688	2.9178		2.9164
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,541	4.22	08/18/2018	1,255.100000	3.1250	04:00:53PM	3.0761	3.5000	3.0805		3.0761
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,635	4.48	11/20/2018						3.2563	I	3.2563
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,726	4.73	02/19/2019						3.4266	I	3.4266
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,792	4.91	04/26/2019					3.8815	3.5500	B	3.8815
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,876	5.14	07/19/2019						3.5411	I	3.5411
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,918	5.25	08/30/2019						3.5366	I	3.5366
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	2,002	5.48	11/22/2019					3.4500	3.5277	B	3.4500
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,090	5.72	02/18/2020						3.5183	I	3.5183
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,273	6.22	08/19/2020	10.000000	3.3850	11:07:40AM	3.3850		3.4988	I	3.4988

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,301	6.30	09/16/2020	218.372000	3.5000	04:07:00PM	3.5046		3.4958		3.5046
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,392	6.55	12/16/2020	5.000000	3.5500	02:49:46PM	3.5500		3.4862	I	3.4862
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,469	6.76	03/03/2021	450.000000	3.4700	04:12:58PM	3.4711		3.4780		3.4711
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,486	6.81	03/20/2021					3.7250	3.4762	B	3.7250
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,525	6.91	04/28/2021					4.0400	3.4720	B	4.0400
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,700	7.39	10/20/2021	0.200000	3.7500	11:13:11AM	3.7500		3.5641	I	3.5641
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,735	7.49	11/24/2021	86.727000	3.6500	03:56:43PM	3.5963	4.1000	3.5826		3.5963
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,791	7.64	01/19/2022	675.511255	3.5750	03:41:00PM	3.5644	4.1000	3.6120		3.5644
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,845	7.79	03/14/2022						3.6405	I	3.6405
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,986	8.18	08/02/2022						3.7147	I	3.7147
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,028	8.29	09/13/2022	0.700000	3.7000	09:55:18AM	3.7000		3.7368	I	3.7368
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,062	8.38	10/17/2022						3.7547	I	3.7547
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,112	8.52	12/06/2022	1.740000	3.7000	09:55:22AM	3.7000		3.7810	I	3.7810
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,188	8.73	02/20/2023						3.8210	I	3.8210
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,286	9.00	05/29/2023						3.8726	I	3.8726
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,364	9.21	08/15/2023	292.559000	3.7100	03:49:20PM	3.7357	4.1000	3.9137		3.7357
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,433	9.40	10/23/2023					4.2813	3.9500	B	4.2813
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,657	10.01	06/03/2024						4.0054	I	4.0054
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,720	10.18	08/05/2024						4.0210	I	4.0210
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,818	10.45	11/11/2024						4.0452	I	4.0452
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,972	10.87	04/14/2025						4.0833	I	4.0833
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,161	11.39	10/20/2025						4.1300	I	4.1300
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,201	11.50	11/29/2025						4.1399	I	4.1399
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,252	11.64	01/19/2026						4.1525	I	4.1525
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,526	12.39	10/20/2026	444.860000	4.1200	03:57:24PM	4.1247		4.2203		4.1247
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,574	12.52	12/07/2026						4.2322	I	4.2322
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,658	12.75	03/01/2027	208.000000	4.1250	02:14:56PM	4.1350		4.2530		4.1350
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,847	13.27	09/06/2027						4.2997	I	4.2997
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,302	14.52	12/04/2028						4.4122	I	4.4122
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,841	15.99	05/27/2030						4.5455	I	4.5455
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,903	16.16	07/28/2030						4.5609	I	4.5609
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,085	16.66	01/26/2031						4.6059	I	4.6059
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,259	17.14	07/19/2031	17,114.100000	4.4200	04:05:19PM	4.4044	4.5000	4.6489		4.4044
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,337	17.35	10/05/2031						4.6682	I	4.6682
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,457	17.68	02/02/2032						4.6979	I	4.6979
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,485	17.75	03/01/2032	75.319000	4.6250	03:41:08PM	4.6435	5.0500	4.7048		4.6435
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,695	18.33	09/27/2032	5.600000	5.0000	09:29:34AM	5.0000		4.7567	I	4.7567
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,758	18.50	11/29/2032						4.7723	I	4.7723
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,870	18.81	03/21/2033	22.950000	4.7500	11:43:01AM	4.7239	5.1250	4.8000	B	5.1250
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,464	20.44	11/05/2034						4.8372	I	4.8372
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,793	21.34	09/30/2035						4.8578	I	4.8578
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,870	21.55	12/16/2035	550.960000	5.0000	10:56:50AM	4.9283	5.1250	4.8626		4.9283
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,158	22.34	09/29/2036	300.000000	5.0450	10:55:48AM	5.0325		4.8807		5.0325
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,479	23.21	08/16/2037	63.843000	5.0750	04:01:54PM	5.0827		4.9008		5.0827
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,548	23.40	10/24/2037	6,748.748000	4.9300	03:55:36PM	4.8959	5.2100	4.9051		4.8959