

BSP Circular 813 Reference Rates - PM
May 30, 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		2	0.01	06/04/2014						3.4375	I	3.4375
2	TBILL 07.02.14	PIBL1213G070	1M		30	0.08	07/02/2014						1.6875	I	1.6875
3	TBILL 07.09.14*	PIBL0614A012	1M		37	0.10	07/09/2014					1.4388	1.2500	B	1.4388
4	FXTN 10-35	PIBD1014G356	1M	12.7500	43	0.12	07/15/2014						1.2307	I	1.2307
5	TBILL 08.06.14	PIBL1213H088	2M		65	0.18	08/06/2014	0.495000	1.0500	03:27:23PM	1.0500		1.1600	I	1.1600
6	TBILL 09.03.14*	PIBL1213I096	3M		93	0.26	09/03/2014					1.2923	1.0700	B	1.2923
7	RTB 05-08	PIID0514I080	4M	6.2500	114	0.31	09/24/2014						1.2967	I	1.2967
8	FXTN 07-46	PIBD0714J466	4M	6.5000	124	0.34	10/04/2014						1.4046	I	1.4046
9	TBILL 10.08.14	PIBL1213J102	4M		128	0.35	10/08/2014						1.4478	I	1.4478
10	SPTB 10-03	SPTB1014J037	5M	12.2500	134	0.37	10/14/2014						1.5125	I	1.5125
11	TBILL 11.05.14*	PIBL1213K119	6M		156	0.43	11/05/2014					1.9400	1.7500	B	1.9400
12	TBILL 01.07.15	PIBL1214A010	7M		219	0.60	01/07/2015						1.8318	I	1.8318
13	FXTN 10-36	PIBD1015B367	9M	12.3750	267	0.73	02/24/2015						1.8942	I	1.8942
14	TBILL 03.04.15	PIBL1214C036	9M		275	0.76	03/04/2015						1.9045	I	1.9045
15	TBILL 04.08.15*	PIBL1214D044	1Y		310	0.85	04/08/2015					2.1400	1.9500	B	2.1400
16	FXTN 05-68	PIBD0515E685	1Y	6.3750	345	0.94	05/13/2015						1.9817	I	1.9817
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	354	0.97	05/22/2015					2.3750	1.9899	B	2.3750
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	414	1.13	07/21/2015					2.3750	2.0443	B	2.3750
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	443	1.21	08/19/2015	0.250000	1.5600	03:26:16PM	1.5600	2.3750	2.0706	B	2.3750
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	449	1.23	08/25/2015						2.0760	I	2.0760
21	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	541	1.48	11/25/2015						2.1594	I	2.1594
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	561	1.54	12/15/2015						2.1775	I	2.1775
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	589	1.61	01/12/2016						2.2029	I	2.2029
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	604	1.65	01/27/2016	1,566.300000	2.1250	03:53:02PM	2.1095	2.3750	2.2165		2.1095
25	RTB 05-10	PIID0516C107	2Y	6.0000	640	1.75	03/03/2016						2.2491	I	2.2491
26	FXTN 10-40	PIBD1016C407	2Y	7.5000	667	1.83	03/30/2016						2.2736	I	2.2736
27	FXTN 03-20	PIBD0316D206	2Y	1.6250	693	1.90	04/25/2016	7,928.940000	2.3350	03:30:59PM	2.3364	2.4000	2.2972		2.3364
28	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	695	1.90	04/27/2016					2.8675	2.2990	B	2.8675
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	825	2.26	09/04/2016					2.6250	2.4106	B	2.6250
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	845	2.31	09/24/2016					3.1250	2.4277	B	3.1250
31	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	898	2.46	11/16/2016						2.4732	I	2.4732
32	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,033	2.83	03/31/2017	62.000000	2.5000	04:12:50PM	2.6226		2.5891		2.6226
33	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,057	2.89	04/24/2017						2.6097	I	2.6097
34	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,085	2.97	05/22/2017	345.650000	2.6400	03:43:39PM	2.6357	2.9345	2.6337		2.6357
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,129	3.09	07/05/2017	47.548000	2.7100	03:49:46PM	2.7100		2.6749	I	2.6749
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,174	3.21	08/19/2017					3.1500	2.7169	B	3.1500
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,178	3.23	08/23/2017						2.7207	I	2.7207
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,244	3.41	10/28/2017	1.000000	3.1250	10:01:32AM	3.1250		2.7824	I	2.7824
39	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,255	3.44	11/08/2017					3.3250	2.7927	B	3.3250
40	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,339	3.67	01/31/2018					3.5000	2.8713	B	3.5000
41	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,451	3.97	05/23/2018	134.500000	2.9500	03:15:45PM	2.9760	3.3613	2.9760		2.9760
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,538	4.21	08/18/2018	1.496687	3.1000	02:15:40PM	3.0532	3.3625	3.0479	B	3.3625
43	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,632	4.47	11/20/2018						3.1256	I	3.1256
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,723	4.72	02/19/2019	102.800000	3.2500	11:50:40AM	3.2554		3.2008		3.2554
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,789	4.90	04/26/2019					3.8338	3.2554	B	3.8338
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,873	5.13	07/19/2019	50.000000	3.2750	11:49:36AM	3.2750		3.2816		3.2750
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,915	5.24	08/30/2019						3.2947	I	3.2947
48	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,999	5.47	11/22/2019	250.000000	3.2500	03:29:08PM	3.2800		3.3209		3.2800
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,087	5.71	02/18/2020						3.3483	I	3.3483
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,270	6.21	08/19/2020						3.4054	I	3.4054

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,298	6.29	09/16/2020	50.000000	3.5000	11:28:27AM	3.5000		3.4141		3.5000
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,389	6.54	12/16/2020						3.4425	I	3.4425
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,466	6.75	03/03/2021	3,408.000000	3.4700	04:06:05PM	3.4731	3.6500	3.4665		3.4731
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,483	6.80	03/20/2021	950.311000	3.5150	04:09:23PM	3.5230	3.6750	3.4718		3.5230
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,522	6.90	04/28/2021					3.9600	3.4840	B	3.9600
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,697	7.38	10/20/2021						3.5642	I	3.5642
57	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,732	7.48	11/24/2021	61.000000	3.6050	11:01:19AM	3.6050	4.0000	3.5802		3.6050
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,788	7.63	01/19/2022	1,250.265000	3.5750	11:39:49AM	3.5750	4.0000	3.6059		3.5750
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,842	7.78	03/14/2022						3.6306	I	3.6306
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,983	8.17	08/02/2022						3.6952	I	3.6952
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,025	8.28	09/13/2022						3.7144	I	3.7144
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,059	8.38	10/17/2022						3.7300	I	3.7300
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,109	8.51	12/06/2022						3.7529	I	3.7529
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,185	8.72	02/20/2023						3.7878	I	3.7878
65	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,283	8.99	05/29/2023						3.8327	I	3.8327
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,361	9.20	08/15/2023	192.940000	3.7500	03:53:31PM	3.7204	4.0000	3.8684		3.7204
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,430	9.39	10/23/2023					4.2050	3.9000	B	4.2050
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,654	10.00	06/03/2024						3.9577	I	3.9577
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,717	10.18	08/05/2024						3.9739	I	3.9739
70	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,815	10.44	11/11/2024						3.9991	I	3.9991
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,969	10.87	04/14/2025						4.0388	I	4.0388
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,158	11.38	10/20/2025						4.0875	I	4.0875
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,198	11.49	11/29/2025						4.0978	I	4.0978
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,249	11.63	01/19/2026						4.1109	I	4.1109
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,523	12.38	10/20/2026	220.600000	4.1200	11:43:38AM	4.1200		4.1814		4.1200
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,571	12.51	12/07/2026						4.1938	I	4.1938
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,655	12.74	03/01/2027	10.250000	4.1200	10:51:38AM	4.1231		4.2154	I	4.2154
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,844	13.26	09/06/2027						4.2641	I	4.2641
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,299	14.51	12/04/2028						4.3813	I	4.3813
80	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,838	15.98	05/27/2030						4.5200	I	4.5200
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,900	16.15	07/28/2030						4.5360	I	4.5360
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,082	16.65	01/26/2031						4.5829	I	4.5829
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,256	17.13	07/19/2031	4,452.000000	4.4400	04:00:33PM	4.4294	4.6250	4.6277		4.4294
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,334	17.34	10/05/2031						4.6478	I	4.6478
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,454	17.67	02/02/2032	1.166000	5.2500	03:15:58PM	5.1427		4.6787	I	4.6787
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,482	17.75	03/01/2032	24.275000	4.7500	03:28:39PM	4.7238	5.0000	4.6859	B	5.0000
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,692	18.32	09/27/2032	2.000000	5.0000	10:00:18AM	5.0000		4.7399	I	4.7399
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,755	18.49	11/29/2032						4.7562	I	4.7562
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,867	18.80	03/21/2033	5.500000	4.8000	02:29:51PM	4.7678	5.0613	4.7850	B	5.0613
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,461	20.43	11/05/2034						4.8429	I	4.8429
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,790	21.33	09/30/2035	0.471000	5.3000	10:55:18AM	5.3000		4.8749	I	4.8749
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,867	21.54	12/16/2035	111.520000	4.9250	03:51:16PM	4.9802	5.1250	4.8824		4.9802
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,155	22.33	09/29/2036	200.000000	5.0250	10:49:33AM	5.0437		4.9105		5.0437
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,476	23.21	08/16/2037	3.000000	5.3000	10:34:23AM	5.3000		4.9418	I	4.9418
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,545	23.39	10/24/2037	909.340000	4.9400	04:12:01PM	4.9223	5.1950	4.9485		4.9223