

BSP Circular 813 Reference Rates - PM
June 3, 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 07.02.14	PIBL1213G070	1M		28	0.08	07/02/2014						1.6657	I	1.6657
2	TBILL 07.09.14*	PIBL0614A012	1M		35	0.10	07/09/2014	2,262.460000	1.1500	02:39:47PM	1.1901	1.4488	1.1901		1.1901
3	FXTN 10-35	PIBD1014G356	1M	12.7500	41	0.11	07/15/2014						1.1804	I	1.1804
4	TBILL 08.06.14	PIBL1213H088	2M		63	0.17	08/06/2014	412.000000	1.1000	02:03:08PM	1.1000		1.1450		1.1000
5	TBILL 09.03.14*	PIBL1213I096	3M		91	0.25	09/03/2014	11.600000	1.0000	03:12:39PM	1.0000	1.2963	1.1000	B	1.2963
6	RTB 05-08	PIID0514I080	4M	6.2500	112	0.31	09/24/2014	50.000000	1.4750	02:45:55PM	1.4750		1.1618		1.4750
7	FXTN 07-46	PIBD0714J466	4M	6.5000	122	0.33	10/04/2014						1.1912	I	1.1912
8	TBILL 10.08.14	PIBL1213J102	4M		126	0.35	10/08/2014						1.2030	I	1.2030
9	SPTB 10-03	SPTB1014J037	5M	12.2500	132	0.36	10/14/2014						1.2207	I	1.2207
10	TBILL 11.05.14	PIBL1213K119	5M		154	0.42	11/05/2014						1.2854	I	1.2854
11	TBILL 12.03.14*	PIBL0614F026	6M		182	0.50	12/03/2014	1,112.213000	1.2500	03:59:17PM	1.3678	1.7025	1.3678		1.3678
12	TBILL 01.07.15	PIBL1214A010	7M		217	0.60	01/07/2015						1.4438	I	1.4438
13	FXTN 10-36	PIBD1015B367	9M	12.3750	265	0.73	02/24/2015						1.5481	I	1.5481
14	TBILL 03.04.15	PIBL1214C036	9M		273	0.75	03/04/2015						1.5655	I	1.5655
15	TBILL 04.08.15	PIBL1214D044	10M		308	0.85	04/08/2015						1.6415	I	1.6415
16	FXTN 05-68	PIBD0515E685	11M	6.3750	343	0.94	05/13/2015						1.7176	I	1.7176
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	352	0.96	05/22/2015					2.6250	1.7371	B	2.6250
18	TBILL 06.03.15*	PIBL1214F060	1Y		364	1.00	06/03/2015	976.690000	1.6507	03:43:37PM	1.7632	2.1810	1.7632		1.7632
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	412	1.13	07/21/2015					2.6250	1.8433	B	2.6250
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	441	1.21	08/19/2015					2.6250	1.8916	B	2.6250
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	447	1.22	08/25/2015						1.9016	I	1.9016
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	539	1.48	11/25/2015						2.0551	I	2.0551
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	559	1.53	12/15/2015						2.0884	I	2.0884
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	587	1.61	01/12/2016						2.1351	I	2.1351
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	602	1.65	01/27/2016	160.946320	2.1000	03:57:12PM	2.0997	2.3750	2.1601		2.0997
26	RTB 05-10	PIID0516C107	2Y	6.0000	638	1.75	03/03/2016	2.550000	2.0500	02:12:11PM	2.0787		2.2202	I	2.2202
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	665	1.82	03/30/2016	150.000000	2.5000	03:47:34PM	2.5000		2.2652		2.5000
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	691	1.89	04/25/2016	8,510.966000	2.3125	04:14:35PM	2.3127	2.4750	2.3086		2.3127
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	693	1.90	04/27/2016					2.9525	2.3119	B	2.9525
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	823	2.25	09/04/2016	230.898000	2.3500	09:51:17AM	2.3716	2.8750	2.4208		2.3716
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	843	2.31	09/24/2016	0.500000	2.2500	02:40:02PM	2.2500	3.1250	2.4376	B	3.1250
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	896	2.45	11/16/2016						2.4820	I	2.4820
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,031	2.82	03/31/2017						2.5951	I	2.5951
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,055	2.89	04/24/2017						2.6152	I	2.6152
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,083	2.97	05/22/2017	51.200000	2.6000	03:57:03PM	2.6387	2.9950	2.6387		2.6387
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,127	3.09	07/05/2017						2.6829	I	2.6829
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,172	3.21	08/19/2017						2.7281	I	2.7281
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,176	3.22	08/23/2017						2.7322	I	2.7322
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,242	3.40	10/28/2017						2.7985	I	2.7985
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,253	3.43	11/08/2017					3.0000	2.8095	B	3.0000
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,337	3.66	01/31/2018					3.5000	2.8939	B	3.5000
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,449	3.97	05/23/2018	1,061.500000	3.0000	03:59:14PM	3.0065	3.3925	3.0065		3.0065
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,536	4.21	08/18/2018	150.000000	3.1050	02:56:48PM	3.1017		3.0692		3.1017
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,630	4.46	11/20/2018						3.1369	I	3.1369
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,721	4.71	02/19/2019					3.2500	3.2025	B	3.2500
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,787	4.89	04/26/2019					3.7713	3.2500	B	3.7713
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,871	5.12	07/19/2019					3.3500	3.3016	B	3.3500
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,913	5.24	08/30/2019						3.3274	I	3.3274
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,997	5.47	11/22/2019	18.000000	3.3000	08:50:26AM	3.3000	3.4250	3.3789	B	3.4250
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,085	5.71	02/18/2020					3.4500	3.4329	B	3.4500

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,268	6.21	08/19/2020	2.364000	3.0000	02:40:57PM	3.7834		3.5453	I	3.5453
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,296	6.29	09/16/2020						3.5625	I	3.5625
53	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,387	6.54	12/16/2020						3.6183	I	3.6183
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,464	6.75	03/03/2021	2.000000	3.4000	03:35:47PM	3.4000		3.6656	I	3.6656
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,481	6.79	03/20/2021	41.415000	3.5250	12:13:29PM	3.5114	3.7750	3.6761	B	3.7750
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,520	6.90	04/28/2021	4.000000	3.6500	09:34:28AM	3.6500	3.9813	3.7000	B	3.9813
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,695	7.38	10/20/2021						3.7309	I	3.7309
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,730	7.47	11/24/2021					3.8500	3.7371	B	3.8500
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,786	7.63	01/19/2022	527.900000	3.5900	04:08:25PM	3.5978	4.0500	3.7470		3.5978
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,840	7.78	03/14/2022						3.7565	I	3.7565
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,981	8.16	08/02/2022						3.7814	I	3.7814
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,023	8.28	09/13/2022	65.000000	3.7400	03:30:38PM	3.7400		3.7889		3.7400
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,057	8.37	10/17/2022						3.7949	I	3.7949
64	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,107	8.51	12/06/2022						3.8037	I	3.8037
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,183	8.71	02/20/2023						3.8171	I	3.8171
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,281	8.98	05/29/2023						3.8345	I	3.8345
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,359	9.20	08/15/2023	48.825000	3.8150	03:42:51PM	3.7539	3.8750	3.8482	B	3.8750
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,428	9.39	10/23/2023						3.8604	I	3.8604
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,652	10.00	06/03/2024					4.1973	3.9000	B	4.1973
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,715	10.17	08/05/2024						3.9176	I	3.9176
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,813	10.44	11/11/2024						3.9451	I	3.9451
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,967	10.86	04/14/2025						3.9882	I	3.9882
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,156	11.38	10/20/2025						4.0412	I	4.0412
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,196	11.49	11/29/2025						4.0524	I	4.0524
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,247	11.63	01/19/2026						4.0667	I	4.0667
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,521	12.38	10/20/2026						4.1434	I	4.1434
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,569	12.51	12/07/2026						4.1569	I	4.1569
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,653	12.74	03/01/2027						4.1804	I	4.1804
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,842	13.26	09/06/2027						4.2333	I	4.2333
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,297	14.50	12/04/2028						4.3608	I	4.3608
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,836	15.98	05/27/2030						4.5118	I	4.5118
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,898	16.15	07/28/2030						4.5291	I	4.5291
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,080	16.65	01/26/2031						4.5801	I	4.5801
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,254	17.12	07/19/2031	3,514.750891	4.4600	04:01:43PM	4.4677	4.5000	4.6289		4.4677
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,332	17.34	10/05/2031						4.6507	I	4.6507
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,452	17.66	02/02/2032	1.700000	5.0000	02:53:23PM	5.0000		4.6843	I	4.6843
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,480	17.74	03/01/2032	8.146000	4.8250	03:40:05PM	4.7879	5.1250	4.6922	B	5.1250
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,690	18.32	09/27/2032						4.7510	I	4.7510
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,753	18.49	11/29/2032						4.7686	I	4.7686
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,865	18.80	03/21/2033	12.700000	4.7500	03:07:42PM	4.7675	5.1055	4.8000	B	5.1055
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,459	20.42	11/05/2034						4.8753	I	4.8753
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,788	21.32	09/30/2035						4.9170	I	4.9170
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,865	21.53	12/16/2035	170.000000	5.0350	03:57:27PM	5.0014	5.3750	4.9268		5.0014
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,153	22.32	09/29/2036	400.000000	5.0550	02:09:29PM	5.0681		4.9633		5.0681
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,474	23.20	08/16/2037						5.0040	I	5.0040
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,543	23.39	10/24/2037	389.260000	4.9600	03:31:13PM	4.9607	5.3113	5.0127		4.9607