

BSP Circular 813 Reference Rates - PM
June 4, 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		27	0.07	07/02/2014						1.7744	I	1.7744
2	TBILL 07.09.14*	PIBL0614A012	1M		34	0.09	07/09/2014	1,580.000000	1.3250	10:39:45AM	1.3098	1.4525	1.3098		1.3098
3	FXTN 10-35	PIBD1014G356	1M	12.7500	40	0.11	07/15/2014						1.2755	I	1.2755
4	TBILL 08.06.14	PIBL1213H088	2M		62	0.17	08/06/2014	2,000.000000	1.2000	10:44:46AM	1.1625		1.1499		1.1625
5	TBILL 09.03.14*	PIBL1213I096	3M		90	0.25	09/03/2014	332.903000	0.9900	10:04:56AM	0.9900	1.3038	0.9900		0.9900
6	RTB 05-08	PIID0514I080	4M	6.2500	111	0.30	09/24/2014	850.500000	2.0000	11:06:43AM	1.5503		1.0729		1.5503
7	FXTN 07-46	PIBD0714J466	4M	6.5000	121	0.33	10/04/2014						1.1124	I	1.1124
8	TBILL 10.08.14	PIBL1213J102	4M		125	0.34	10/08/2014	200.000000	1.3300	02:57:51PM	1.3300		1.1282		1.3300
9	SPTB 10-03	SPTB1014J037	5M	12.2500	131	0.36	10/14/2014						1.1518	I	1.1518
10	TBILL 11.05.14	PIBL1213K119	5M		153	0.42	11/05/2014						1.2387	I	1.2387
11	TBILL 12.03.14*	PIBL0614F026	6M		181	0.50	12/03/2014	125.544000	1.2500	03:50:33PM	1.3492	1.6088	1.3492		1.3492
12	TBILL 01.07.15	PIBL1214A010	7M		216	0.59	01/07/2015						1.4536	I	1.4536
13	FXTN 10-36	PIBD1015B367	9M	12.3750	264	0.72	02/24/2015						1.5967	I	1.5967
14	TBILL 03.04.15	PIBL1214C036	9M		272	0.75	03/04/2015						1.6205	I	1.6205
15	TBILL 04.08.15	PIBL1214D044	10M		307	0.84	04/08/2015						1.7249	I	1.7249
16	FXTN 05-68	PIBD0515E685	11M	6.3750	342	0.94	05/13/2015						1.8293	I	1.8293
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	351	0.96	05/22/2015	618.000000	2.0000	10:39:34AM	2.0271	2.5000	1.8561		2.0271
18	TBILL 06.03.15*	PIBL1214F060	1Y		363	1.00	06/03/2015	442.232000	1.7350	03:35:12PM	1.7029	2.1835	1.8919		1.7029
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	411	1.13	07/21/2015					2.5000	1.9544	B	2.5000
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	440	1.20	08/19/2015					2.5000	1.9922	B	2.5000
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	446	1.22	08/25/2015						2.0000	I	2.0000
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	538	1.47	11/25/2015						2.1199	I	2.1199
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	558	1.53	12/15/2015						2.1459	I	2.1459
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	586	1.60	01/12/2016						2.1824	I	2.1824
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	601	1.65	01/27/2016	1.300000	2.2000	11:08:09AM	2.2000	2.3750	2.2020	B	2.3750
26	RTB 05-10	PIID0516C107	2Y	6.0000	637	1.74	03/03/2016	0.730000	2.1250	02:46:00PM	2.2429		2.2488	I	2.2488
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	664	1.82	03/30/2016						2.2840	I	2.2840
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	690	1.89	04/25/2016	1,964.403000	2.3150	02:30:46PM	2.3206	2.5000	2.3179		2.3206
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	692	1.89	04/27/2016					2.9788	2.3205	B	2.9788
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	822	2.25	09/04/2016	11.600000	2.8000	11:08:31AM	2.4333	2.5125	2.4266	B	2.5125
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	842	2.31	09/24/2016	2.500000	2.8750	10:12:27AM	2.8750	3.1250	2.4429	B	3.1250
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	895	2.45	11/16/2016						2.4861	I	2.4861
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,030	2.82	03/31/2017					3.0000	2.5963	B	3.0000
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,054	2.89	04/24/2017						2.6159	I	2.6159
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,082	2.96	05/22/2017	99.000000	2.6375	11:45:48AM	2.6387	2.9713	2.6387		2.6387
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,126	3.08	07/05/2017	0.306000	2.6250	10:20:18AM	2.6250		2.6797	I	2.6797
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,171	3.21	08/19/2017						2.7216	I	2.7216
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,175	3.22	08/23/2017	110.000000	2.8400	03:16:40PM	2.8400		2.7254		2.8400
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,241	3.40	10/28/2017						2.7869	I	2.7869
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,252	3.43	11/08/2017					3.1000	2.7971	B	3.1000
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,336	3.66	01/31/2018	10.000000	2.9250	02:45:09PM	2.9250	3.5000	2.8754	B	3.5000
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,448	3.96	05/23/2018	300.150000	3.0000	02:31:49PM	2.9817	3.3765	2.9798		2.9817
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,535	4.20	08/18/2018	155.000000	3.1000	03:38:23PM	3.1002	3.4125	3.0606		3.1002
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,629	4.46	11/20/2018						3.1478	I	3.1478
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,720	4.71	02/19/2019	56.000000	3.3000	02:51:19PM	3.2936		3.2323		3.2936
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,786	4.89	04/26/2019					3.8783	3.2936	B	3.8783
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,870	5.12	07/19/2019					3.4000	3.3164	B	3.4000
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,912	5.23	08/30/2019						3.3278	I	3.3278
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,996	5.46	11/22/2019					3.4750	3.3506	B	3.4750
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,084	5.71	02/18/2020						3.3744	I	3.3744

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,267	6.21	08/19/2020	150.000000	3.5350	10:55:01AM	3.5350		3.4241		3.5350
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,295	6.28	09/16/2020	5.000000	3.8000	09:46:09AM	3.8000		3.4316	I	3.4316
53	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,386	6.53	12/16/2020	848.000000	3.5300	03:58:31PM	3.5406		3.4563		3.5406
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,463	6.74	03/03/2021	1,591.300000	3.4500	03:10:22PM	3.4589		3.4772		3.4589
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,480	6.79	03/20/2021					3.8000	3.4818	B	3.8000
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,519	6.90	04/28/2021	150.000000	3.5750	04:10:30PM	3.5750	3.9950	3.4924		3.5750
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,694	7.38	10/20/2021	11.723000	3.5625	11:39:37AM	3.5625		3.5554	I	3.5554
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,729	7.47	11/24/2021	80.900000	3.7250	10:34:19AM	3.7250	4.0500	3.5680		3.7250
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,785	7.62	01/19/2022	389.765000	3.6000	03:56:51PM	3.5929	4.0500	3.5882		3.5929
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,839	7.77	03/14/2022						3.6076	I	3.6076
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,980	8.16	08/02/2022						3.6584	I	3.6584
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,022	8.27	09/13/2022						3.6735	I	3.6735
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,056	8.37	10/17/2022						3.6858	I	3.6858
64	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,106	8.50	12/06/2022						3.7038	I	3.7038
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,182	8.71	02/20/2023						3.7311	I	3.7311
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,280	8.98	05/29/2023						3.7664	I	3.7664
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,358	9.19	08/15/2023	143.215000	3.7300	03:35:36PM	3.7562	3.8499	3.7945		3.7562
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,427	9.38	10/23/2023						3.8193	I	3.8193
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,651	10.00	06/03/2024					4.2438	3.9000	B	4.2438
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,714	10.17	08/05/2024						3.9176	I	3.9176
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,812	10.44	11/11/2024						3.9451	I	3.9451
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,966	10.86	04/14/2025						3.9882	I	3.9882
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,155	11.38	10/20/2025						4.0412	I	4.0412
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,195	11.49	11/29/2025						4.0524	I	4.0524
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,246	11.62	01/19/2026						4.0667	I	4.0667
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,520	12.38	10/20/2026	5.938000	4.3000	03:39:05PM	4.3120		4.1434	I	4.1434
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,568	12.51	12/07/2026						4.1569	I	4.1569
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,652	12.74	03/01/2027	1.700000	4.3000	10:22:09AM	4.3000		4.1804	I	4.1804
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,841	13.25	09/06/2027						4.2333	I	4.2333
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,296	14.50	12/04/2028						4.3608	I	4.3608
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,835	15.98	05/27/2030						4.5118	I	4.5118
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,897	16.15	07/28/2030						4.5291	I	4.5291
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,079	16.64	01/26/2031						4.5801	I	4.5801
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,253	17.12	07/19/2031	1,131.000000	4.4825	03:57:38PM	4.4856	4.5000	4.6289		4.4856
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,331	17.33	10/05/2031						4.6507	I	4.6507
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,451	17.66	02/02/2032	4.000000	5.0000	10:35:48AM	5.0000		4.6843	I	4.6843
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,479	17.74	03/01/2032	34.809000	4.7300	03:57:18PM	4.7855	4.9475	4.6922	B	4.9475
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,689	18.31	09/27/2032						4.7510	I	4.7510
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,752	18.49	11/29/2032						4.7686	I	4.7686
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,864	18.79	03/21/2033	3.444000	5.1500	02:35:29PM	4.7547	5.1148	4.8000	B	5.1148
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,458	20.42	11/05/2034						4.8752	I	4.8752
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,787	21.32	09/30/2035	1.500000	5.1500	10:22:51AM	5.1500		4.9168	I	4.9168
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,864	21.53	12/16/2035	412.863333	5.1250	02:58:16PM	4.9827	5.2500	4.9265		4.9827
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,152	22.32	09/29/2036	600.000000	5.0450	10:53:20AM	5.0508		4.9630		5.0508
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,473	23.20	08/16/2037	33.150000	5.1000	03:37:04PM	5.0804		5.0036	I	5.0036
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,542	23.39	10/24/2037	369.510000	4.9750	03:52:38PM	4.9761	5.2800	5.0123		4.9761