

BSP Circular 813 Reference Rates - PM
June 5, 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		26	0.07	07/02/2014						1.7422	I	1.7422
2	TBILL 07.09.14*	PIBL0614A012	1M		33	0.09	07/09/2014	5.000000	0.9500	11:16:03AM	0.9500	1.4538	1.2500	B	1.4538
3	FXTN 10-35	PIBD1014G356	1M	12.7500	39	0.11	07/15/2014						1.2339	I	1.2339
4	TBILL 08.06.14	PIBL1213H088	2M		61	0.17	08/06/2014	1.600900	1.0600	03:08:46PM	1.0541		1.1750	I	1.1750
5	TBILL 09.03.14*	PIBL1213I096	3M		89	0.24	09/03/2014					1.3288	1.1000	B	1.3288
6	RTB 05-08	PIID0514I080	4M	6.2500	110	0.30	09/24/2014	850.000000	1.3500	10:52:04AM	1.3500		1.1404		1.3500
7	FXTN 07-46	PIBD0714J466	4M	6.5000	120	0.33	10/04/2014						1.1596	I	1.1596
8	TBILL 10.08.14	PIBL1213J102	4M		124	0.34	10/08/2014	500.000000	1.4500	08:48:50AM	1.4500		1.1673		1.4500
9	SPTB 10-03	SPTB1014J037	5M	12.2500	130	0.36	10/14/2014	115.000000	1.2000	10:52:57AM	1.2000		1.1788		1.2000
10	TBILL 11.05.14	PIBL1213K119	5M		152	0.42	11/05/2014						1.2212	I	1.2212
11	TBILL 12.03.14*	PIBL0614F026	6M		180	0.49	12/03/2014	182.000000	1.2500	10:54:20AM	1.2750	1.6175	1.2750		1.2750
12	TBILL 01.07.15	PIBL1214A010	7M		215	0.59	01/07/2015						1.3856	I	1.3856
13	FXTN 10-36	PIBD1015B367	9M	12.3750	263	0.72	02/24/2015						1.5372	I	1.5372
14	TBILL 03.04.15	PIBL1214C036	9M		271	0.74	03/04/2015						1.5625	I	1.5625
15	TBILL 04.08.15	PIBL1214D044	10M		306	0.84	04/08/2015						1.6731	I	1.6731
16	FXTN 05-68	PIBD0515E685	11M	6.3750	341	0.93	05/13/2015					2.6250	1.7837	B	2.6250
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	350	0.96	05/22/2015					2.6250	1.8121	B	2.6250
18	TBILL 06.03.15*	PIBL1214F060	1Y		362	0.99	06/03/2015	20.872000	1.6750	03:37:23PM	1.6746	2.1750	1.8500	B	2.1750
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	410	1.12	07/21/2015					2.6250	1.9216	B	2.6250
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	439	1.20	08/19/2015	0.100000	1.6500	03:43:45PM	1.6500	2.6250	1.9649	B	2.6250
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	445	1.22	08/25/2015						1.9739	I	1.9739
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	537	1.47	11/25/2015						2.1112	I	2.1112
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	557	1.52	12/15/2015						2.1411	I	2.1411
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	585	1.60	01/12/2016						2.1829	I	2.1829
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	600	1.64	01/27/2016	26.600000	2.1500	03:09:10PM	2.1549	2.2500	2.2053	B	2.2500
26	RTB 05-10	PIID0516C107	2Y	6.0000	636	1.74	03/03/2016						2.2590	I	2.2590
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	663	1.82	03/30/2016						2.2993	I	2.2993
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	689	1.89	04/25/2016	700.000000	2.3450	04:03:25PM	2.3482	2.4000	2.3381		2.3482
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	691	1.89	04/27/2016					2.8838	2.3411	B	2.8838
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	821	2.25	09/04/2016	105.400000	2.3700	10:32:50AM	2.3751	2.8750	2.4451		2.3751
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	841	2.30	09/24/2016	2.000000	2.5000	03:19:58PM	2.5000	3.1250	2.4611	B	3.1250
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	894	2.45	11/16/2016						2.5036	I	2.5036
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,029	2.82	03/31/2017	5.500000	3.1250	11:34:19AM	3.1250	3.0000	2.6116	B	3.0000
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,053	2.88	04/24/2017						2.6308	I	2.6308
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,081	2.96	05/22/2017	323.950000	2.6000	03:46:02PM	2.6452	2.9963	2.6532		2.6452
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,125	3.08	07/05/2017	300.000000	2.7250	10:37:00AM	2.7250		2.6928		2.7250
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,170	3.20	08/19/2017					2.9000	2.7334	B	2.9000
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,174	3.21	08/23/2017						2.7370	I	2.7370
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,240	3.39	10/28/2017						2.7964	I	2.7964
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,251	3.43	11/08/2017					3.3000	2.8063	B	3.3000
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,335	3.66	01/31/2018	678.500000	2.9350	03:10:23PM	2.9665	3.5000	2.8820		2.9665
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,447	3.96	05/23/2018	300.000000	3.0150	11:12:28AM	3.0200	3.3738	2.9829		3.0200
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,534	4.20	08/18/2018	50.000000	3.1000	08:57:13AM	3.1000	3.6250	3.0654		3.1000
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,628	4.46	11/20/2018						3.1546	I	3.1546
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,719	4.71	02/19/2019	51.200000	3.4500	11:34:42AM	3.3035		3.2409		3.3035
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,785	4.89	04/26/2019					3.8713	3.3035	B	3.8713
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,869	5.12	07/19/2019					3.4000	3.3264	B	3.4000
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,911	5.23	08/30/2019						3.3378	I	3.3378
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,995	5.46	11/22/2019					3.4750	3.3607	B	3.4750
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,083	5.70	02/18/2020					3.3750	3.3846	B	3.3750

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,266	6.20	08/19/2020							3.4344	I	3.4344
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,294	6.28	09/16/2020							3.4420	I	3.4420
53	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,385	6.53	12/16/2020	1.200000	3.5750	03:13:01PM	3.5750			3.4668	I	3.4668
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,462	6.74	03/03/2021	452.750000	3.4550	03:36:10PM	3.4552			3.4878		3.4552
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,479	6.79	03/20/2021					3.6500		3.4924	B	3.6500
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,518	6.89	04/28/2021	300.000000	3.5750	08:58:30AM	3.5750	3.9900		3.5030		3.5750
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,693	7.37	10/20/2021							3.5644	I	3.5644
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,728	7.47	11/24/2021					3.8875		3.5766	B	3.8875
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,784	7.62	01/19/2022	50.200000	3.6000	02:55:36PM	3.6003	4.0500		3.5963		3.6003
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,838	7.77	03/14/2022							3.6152	I	3.6152
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,979	8.16	08/02/2022							3.6647	I	3.6647
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,021	8.27	09/13/2022							3.6794	I	3.6794
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,055	8.36	10/17/2022							3.6913	I	3.6913
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,105	8.50	12/06/2022	10.000000	3.7300	03:19:08PM	3.7300			3.7089	I	3.7089
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,181	8.71	02/20/2023							3.7355	I	3.7355
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,279	8.98	05/29/2023							3.7699	I	3.7699
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,357	9.19	08/15/2023	64.404000	3.7300	03:54:41PM	3.7907	3.9375		3.7972		3.7907
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,426	9.38	10/23/2023	100.000000	3.8250	02:58:38PM	3.8250			3.8214		3.8250
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,650	9.99	06/03/2024					4.2450		3.9000	B	4.2450
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,713	10.17	08/05/2024							3.9181	I	3.9181
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,811	10.43	11/11/2024							3.9464	I	3.9464
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,965	10.86	04/14/2025							3.9907	I	3.9907
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,154	11.37	10/20/2025							4.0451	I	4.0451
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,194	11.48	11/29/2025							4.0566	I	4.0566
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,245	11.62	01/19/2026							4.0713	I	4.0713
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,519	12.37	10/20/2026	45.917000	4.5000	04:03:18PM	4.4336			4.1502	I	4.1502
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,567	12.50	12/07/2026							4.1640	I	4.1640
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,651	12.73	03/01/2027	1.000000	4.3000	03:18:28PM	4.3000			4.1882	I	4.1882
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,840	13.25	09/06/2027							4.2426	I	4.2426
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,295	14.50	12/04/2028							4.3736	I	4.3736
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,834	15.97	05/27/2030							4.5288	I	4.5288
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,896	16.14	07/28/2030							4.5466	I	4.5466
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,078	16.64	01/26/2031							4.5990	I	4.5990
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,252	17.12	07/19/2031	3,359.900000	4.4915	03:56:12PM	4.4884	4.5000		4.6491		4.4884
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,330	17.33	10/05/2031							4.6716	I	4.6716
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,450	17.66	02/02/2032	5.000000	5.0250	03:56:04PM	5.0250			4.7061	I	4.7061
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,478	17.74	03/01/2032	45.845000	4.8000	03:30:05PM	4.8000	5.2500		4.7142	B	5.2500
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,688	18.31	09/27/2032							4.7746	I	4.7746
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,751	18.48	11/29/2032							4.7928	I	4.7928
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,863	18.79	03/21/2033	1.000000	4.8500	02:42:49PM	4.8500	5.1063		4.8250	B	5.1063
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,457	20.42	11/05/2034	5.000000	5.0700	11:55:13AM	5.0700			4.8943	I	4.8943
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,786	21.32	09/30/2035							4.9327	I	4.9327
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,863	21.53	12/16/2035	705.659385	5.0200	03:42:15PM	5.0137	5.2500		4.9417		5.0137
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,151	22.32	09/29/2036	1.000000	5.1000	03:13:34PM	5.1000			4.9753	I	4.9753
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,472	23.20	08/16/2037	3.000000	4.9500	11:00:56AM	4.9500			5.0127	I	5.0127
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,541	23.38	10/24/2037	619.546345	5.0325	04:14:36PM	5.0287	5.3113		5.0208		5.0287