

**BSP Circular 813 Reference Rates - PM**  
**June 6, 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		23	0.06	07/02/2014						1.7931	I	1.7931
2	TBILL 07.09.14*	PIBL0614A012	1M		30	0.08	07/09/2014	7.576000	1.0100	02:58:42PM	1.0100	1.4438	1.2500	B	1.4438
3	FXTN 10-35	PIBD1014G356	1M	12.7500	36	0.10	07/15/2014						1.2248	I	1.2248
4	TBILL 08.06.14	PIBL1213H088	2M		58	0.16	08/06/2014	1,410.995000	1.0000	10:15:07AM	1.0323		1.1325		1.0323
5	TBILL 09.03.14*	PIBL1213I096	3M		86	0.24	09/03/2014	219.000000	1.0150	09:12:41AM	1.0150	1.3100	1.0150		1.0150
6	RTB 05-08	PIID0514I080	4M	6.2500	107	0.29	09/24/2014						1.0807	I	1.0807
7	FXTN 07-46	PIBD0714J466	4M	6.5000	117	0.32	10/04/2014						1.1119	I	1.1119
8	TBILL 10.08.14	PIBL1213J102	4M		121	0.33	10/08/2014	550.000000	1.2500	09:29:28AM	1.3591		1.1244		1.3591
9	SPTB 10-03	SPTB1014J037	4M	12.2500	127	0.35	10/14/2014						1.1432	I	1.1432
10	TBILL 11.05.14	PIBL1213K119	5M		149	0.41	11/05/2014						1.2120	I	1.2120
11	TBILL 12.03.14*	PIBL0614F026	6M		177	0.49	12/03/2014	110.004000	1.2500	03:19:32PM	1.2995	1.5800	1.2995		1.2995
12	TBILL 01.07.15	PIBL1214A010	7M		212	0.58	01/07/2015						1.3903	I	1.3903
13	FXTN 10-36	PIBD1015B367	9M	12.3750	260	0.71	02/24/2015						1.5149	I	1.5149
14	TBILL 03.04.15	PIBL1214C036	9M		268	0.74	03/04/2015						1.5357	I	1.5357
15	TBILL 04.08.15	PIBL1214D044	10M		303	0.83	04/08/2015						1.6265	I	1.6265
16	FXTN 05-68	PIBD0515E685	11M	6.3750	338	0.93	05/13/2015					2.5000	1.7174	B	2.5000
17	FXTN 07-47	PIBD0715E477	1Y	8.3750	347	0.95	05/22/2015	100.000000	1.9600	09:23:52AM	1.9600	2.5000	1.7408		1.9600
18	TBILL 06.03.15*	PIBL1214F060	1Y		359	0.99	06/03/2015	791.000000	1.7750	03:43:32PM	1.7481	2.0888	1.7719		1.7481
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	407	1.11	07/21/2015					2.5000	1.8555	B	2.5000
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	436	1.19	08/19/2015	4.705512	1.6250	02:51:58PM	1.7861	2.5000	1.9061	B	2.5000
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	442	1.21	08/25/2015	70.000000	2.0000	03:56:31PM	2.0000		1.9165		2.0000
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	534	1.46	11/25/2015						2.0768	I	2.0768
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	554	1.52	12/15/2015						2.1117	I	2.1117
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	582	1.59	01/12/2016						2.1605	I	2.1605
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	597	1.63	01/27/2016					2.3500	2.1866	B	2.3500
26	RTB 05-10	PIID0516C107	2Y	6.0000	633	1.73	03/03/2016					3.1250	2.2494	B	3.1250
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	660	1.81	03/30/2016						2.2964	I	2.2964
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	686	1.88	04/25/2016	1,600.200000	2.3500	04:04:48PM	2.3452	2.3500	2.3417		2.3452
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	688	1.88	04/27/2016					2.9738	2.3452	B	2.9738
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	818	2.24	09/04/2016	201.300000	2.4000	02:53:23PM	2.4026	3.0000	2.4509		2.4026
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	838	2.29	09/24/2016					3.1250	2.4672	B	3.1250
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	891	2.44	11/16/2016						2.5103	I	2.5103
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,026	2.81	03/31/2017	1.000000	3.1250	10:11:16AM	3.1250	3.0000	2.6201	B	3.0000
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,050	2.87	04/24/2017						2.6396	I	2.6396
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,078	2.95	05/22/2017	79.640000	2.6250	03:22:06PM	2.6566	2.9713	2.6624		2.6566
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,122	3.07	07/05/2017						2.7045	I	2.7045
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,167	3.20	08/19/2017					2.9000	2.7475	B	2.9000
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,171	3.21	08/23/2017						2.7513	I	2.7513
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,237	3.39	10/28/2017	5.000000	3.2500	10:11:41AM	3.2500		2.8144	I	2.8144
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,248	3.42	11/08/2017					3.3625	2.8249	B	3.3625
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,332	3.65	01/31/2018	80.956000	2.9700	03:18:17PM	3.0123	3.6250	2.9052		3.0123
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,444	3.95	05/23/2018	122.000000	3.0150	02:53:32PM	3.0123	3.3125	3.0123		3.0123
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,531	4.19	08/18/2018	150.000000	3.1050	04:01:58PM	3.0850	3.7500	3.0867		3.0850
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,625	4.45	11/20/2018						3.1672	I	3.1672
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,716	4.70	02/19/2019	304.500000	3.3000	04:08:14PM	3.3015		3.2450		3.3015
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,782	4.88	04/26/2019					3.8648	3.3015	B	3.8648
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,866	5.11	07/19/2019					3.4000	3.3240	B	3.4000
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,908	5.22	08/30/2019						3.3352	I	3.3352
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,992	5.45	11/22/2019	412.760000	3.3100	03:13:21PM	3.2912	3.8750	3.3577		3.2912
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,080	5.69	02/18/2020	630.000000	3.4250	03:43:21PM	3.4111		3.3812		3.4111

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,263	6.20	08/19/2020											3.4301	I	3.4301	
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,291	6.27	09/16/2020												3.4376	I	3.4376
53	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,382	6.52	12/16/2020												3.4619	I	3.4619
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,459	6.73	03/03/2021	105.582000	3.4700	11:07:23AM	3.4626								3.4825		3.4626
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,476	6.78	03/20/2021	16.000000	3.5000	02:46:16PM	3.4859	3.7750							3.4871	B	3.7750
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,515	6.89	04/28/2021	50.000000	3.5750	09:54:05AM	3.5750	4.0038							3.4975		3.5750
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,690	7.36	10/20/2021												3.5443	I	3.5443
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,725	7.46	11/24/2021						3.8875						3.5536	B	3.8875
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,781	7.61	01/19/2022	640.000000	3.6000	04:07:45PM	3.5987	4.0500							3.5686		3.5987
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,835	7.76	03/14/2022												3.5830	I	3.5830
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,976	8.15	08/02/2022												3.6207	I	3.6207
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,018	8.26	09/13/2022												3.6319	I	3.6319
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,052	8.36	10/17/2022												3.6410	I	3.6410
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,102	8.49	12/06/2022	15.350000	3.8500	02:23:54PM	3.6395								3.6544	I	3.6544
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,178	8.70	02/20/2023												3.6747	I	3.6747
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,276	8.97	05/29/2023												3.7009	I	3.7009
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,354	9.18	08/15/2023	54.194000	3.7750	02:25:36PM	3.7451	3.8500							3.7217		3.7451
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,423	9.37	10/23/2023												3.7401	I	3.7401
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,647	9.98	06/03/2024						4.1925						3.8000	B	4.1925
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,710	10.16	08/05/2024												3.8206	I	3.8206
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,808	10.43	11/11/2024												3.8526	I	3.8526
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,962	10.85	04/14/2025												3.9029	I	3.9029
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,151	11.36	10/20/2025												3.9647	I	3.9647
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,191	11.47	11/29/2025												3.9778	I	3.9778
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,242	11.61	01/19/2026												3.9944	I	3.9944
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,516	12.36	10/20/2026	7.392000	4.2000	11:03:37AM	4.2000								4.0840	I	4.0840
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,564	12.50	12/07/2026												4.0997	I	4.0997
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,648	12.73	03/01/2027												4.1271	I	4.1271
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,837	13.24	09/06/2027												4.1889	I	4.1889
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,292	14.49	12/04/2028												4.3376	I	4.3376
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,831	15.96	05/27/2030												4.5137	I	4.5137
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,893	16.13	07/28/2030												4.5340	I	4.5340
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,075	16.63	01/26/2031												4.5935	I	4.5935
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,249	17.11	07/19/2031	1,430.600000	4.4900	04:03:07PM	4.4880	4.5000							4.6503		4.4880
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,327	17.32	10/05/2031												4.6758	I	4.6758
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,447	17.65	02/02/2032												4.7150	I	4.7150
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,475	17.73	03/01/2032	17.610000	4.7250	03:24:13PM	4.7820	4.8990							4.7242	B	4.8990
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,685	18.30	09/27/2032												4.7928	I	4.7928
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,748	18.48	11/29/2032												4.8134	I	4.8134
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,860	18.78	03/21/2033	0.850000	4.8500	02:44:13PM	4.8675	5.1600							4.8500	B	5.1600
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,454	20.41	11/05/2034												4.9174	I	4.9174
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,783	21.31	09/30/2035												4.9547	I	4.9547
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,860	21.52	12/16/2035	250.000000	5.0250	04:06:38PM	5.0130	5.2500							4.9634		5.0130
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,148	22.31	09/29/2036												4.9961	I	4.9961
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,469	23.19	08/16/2037	104.090000	5.1999	03:42:55PM	5.1920								5.0325		5.1920
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,538	23.38	10/24/2037	502.491000	5.1000	03:05:05PM	5.0225	5.3187							5.0403		5.0225