

BSP Circular 813 Reference Rates - PM
June 11, 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		19	0.05	07/02/2014						1.6636	I	1.6636
2	TBILL 07.09.14*	PIBL0614A012	1M		26	0.07	07/09/2014	1,628.000000	0.5000	03:57:16PM	0.9495	1.4525	0.9495		0.9495
3	FXTN 10-35	PIBD1014G356	1M	12.7500	32	0.09	07/15/2014						0.9560	I	0.9560
4	TBILL 08.06.14	PIBL1213H088	2M		54	0.15	08/06/2014	2,730.000000	1.0000	04:07:33PM	0.9917		0.9798		0.9917
5	TBILL 09.03.14*	PIBL1213I096	3M		82	0.23	09/03/2014	1,473.886225	1.0000	03:56:21PM	1.0101	1.3088	1.0101		1.0101
6	RTB 05-08	PIID0514I080	4M	6.2500	103	0.28	09/24/2014	24.290000	1.5000	11:46:45AM	1.6643		1.0712	I	1.0712
7	FXTN 07-46	PIBD0714J466	4M	6.5000	113	0.31	10/04/2014						1.1003	I	1.1003
8	TBILL 10.08.14	PIBL1213J102	4M		117	0.32	10/08/2014						1.1119	I	1.1119
9	SPTB 10-03	SPTB1014J037	4M	12.2500	123	0.34	10/14/2014						1.1294	I	1.1294
10	TBILL 11.05.14	PIBL1213K119	5M		145	0.40	11/05/2014						1.1934	I	1.1934
11	TBILL 12.03.14*	PIBL0614F026	6M		173	0.48	12/03/2014	230.607000	1.2250	02:46:32PM	1.2749	1.5838	1.2749		1.2749
12	TBILL 01.07.15	PIBL1214A010	7M		208	0.57	01/07/2015						1.3711	I	1.3711
13	FXTN 10-36	PIBD1015B367	9M	12.3750	256	0.70	02/24/2015						1.5030	I	1.5030
14	TBILL 03.04.15	PIBL1214C036	9M		264	0.73	03/04/2015	0.500000	1.3751	11:17:56AM	1.3751		1.5250	I	1.5250
15	TBILL 04.08.15	PIBL1214D044	10M		299	0.82	04/08/2015						1.6211	I	1.6211
16	FXTN 05-68	PIBD0515E685	11M	6.3750	334	0.91	05/13/2015					2.6250	1.7173	B	2.6250
17	FXTN 07-47	PIBD0715E477	11M	8.3750	343	0.94	05/22/2015					2.3125	1.7420	B	2.3125
18	TBILL 06.03.15*	PIBL1214F060	1Y		355	0.98	06/03/2015	0.113419	1.6250	11:20:29AM	1.6250	2.0450	1.7750	B	2.0450
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	403	1.10	07/21/2015					2.6250	1.8310	B	2.6250
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	432	1.18	08/19/2015	3.000000	2.5000	03:05:01PM	2.5833	2.6250	1.8649	B	2.6250
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	438	1.20	08/25/2015						1.8719	I	1.8719
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	530	1.45	11/25/2015						1.9793	I	1.9793
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	550	1.51	12/15/2015						2.0026	I	2.0026
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	578	1.58	01/12/2016						2.0353	I	2.0353
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	593	1.62	01/27/2016	201.000000	2.2000	02:47:17PM	2.1005	2.3500	2.0528		2.1005
26	RTB 05-10	PIID0516C107	2Y	6.0000	629	1.72	03/03/2016	7.500000	2.5500	02:45:51PM	2.7366	2.9000	2.0948	B	2.9000
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	656	1.80	03/30/2016						2.1263	I	2.1263
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	682	1.87	04/25/2016	34.148000	2.3501	02:49:06PM	2.3767	2.4425	2.1567	B	2.4425
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	684	1.87	04/27/2016					2.8700	2.1590	B	2.8700
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	814	2.23	09/04/2016					2.7125	2.3391	B	2.7125
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	834	2.28	09/24/2016					3.1250	2.3668	B	3.1250
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	887	2.43	11/16/2016						2.4402	I	2.4402
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,022	2.80	03/31/2017					3.0000	2.6272	B	3.0000
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,046	2.86	04/24/2017	9.600000	2.6750	10:29:49AM	2.6875		2.6604	I	2.6604
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,074	2.94	05/22/2017	696.000000	2.6250	11:34:41AM	2.6994	3.0007	2.6992		2.6994
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,118	3.06	07/05/2017					3.5000	2.7474	B	3.5000
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,163	3.18	08/19/2017	1.000000	3.1000	02:51:02PM	3.0500	3.0000	2.7967	B	3.0000
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,167	3.20	08/23/2017						2.8010	I	2.8010
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,233	3.38	10/28/2017						2.8733	I	2.8733
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,244	3.41	11/08/2017					3.3250	2.8854	B	3.3250
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,328	3.64	01/31/2018					3.5000	2.9774	B	3.5000
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,440	3.94	05/23/2018	250.000000	3.1000	04:01:15PM	3.1000	3.3857	3.1000		3.1000
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,527	4.18	08/18/2018	378.200000	3.2250	04:04:58PM	3.2075	3.6250	3.1772		3.2075
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,621	4.44	11/20/2018						3.2607	I	3.2607
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,712	4.69	02/19/2019					3.4000	3.3414	B	3.4000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,778	4.87	04/26/2019					3.8775	3.4000	B	3.8775
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,862	5.10	07/19/2019						3.4315	I	3.4315
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,904	5.21	08/30/2019						3.4473	I	3.4473
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,988	5.44	11/22/2019						3.4788	I	3.4788
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,076	5.68	02/18/2020					3.4750	3.5118	B	3.4750

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,259	6.18	08/19/2020											3.5805	I	3.5805
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,287	6.26	09/16/2020											3.5910	I	3.5910
53	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,378	6.51	12/16/2020	7.000000	3.6000	09:32:10AM	3.5928						3.6251	I	3.6251	
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,455	6.72	03/03/2021	2.000000	3.4000	11:43:01AM	3.4000						3.6540	I	3.6540	
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,472	6.77	03/20/2021						3.6750				3.6604	B	3.6750	
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,511	6.87	04/28/2021						4.0138				3.6750	B	4.0138	
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,686	7.35	10/20/2021	0.200000	3.6000	10:18:11AM	3.6000						3.7098	I	3.7098	
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,721	7.45	11/24/2021						4.0625				3.7167	B	4.0625	
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,777	7.60	01/19/2022	29.228821	3.6300	09:09:58AM	3.6300	4.1250					3.7279	B	4.1250	
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,831	7.75	03/14/2022										3.7386	I	3.7386	
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,972	8.14	08/02/2022										3.7666	I	3.7666	
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,014	8.25	09/13/2022										3.7750	I	3.7750	
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,048	8.34	10/17/2022										3.7817	I	3.7817	
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,098	8.48	12/06/2022						4.1250				3.7917	B	4.1250	
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,174	8.69	02/20/2023										3.8068	I	3.8068	
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,272	8.96	05/29/2023										3.8263	I	3.8263	
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,350	9.17	08/15/2023	454.610000	3.7949	03:40:35PM	3.7528	3.9949					3.8418		3.7528	
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,419	9.36	10/23/2023										3.8555	I	3.8555	
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,643	9.97	06/03/2024						4.2850				3.9000	B	4.2850	
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,706	10.15	08/05/2024										3.9196	I	3.9196	
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,804	10.41	11/11/2024										3.9501	I	3.9501	
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,958	10.84	04/14/2025										3.9980	I	3.9980	
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,147	11.35	10/20/2025										4.0569	I	4.0569	
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,187	11.46	11/29/2025										4.0693	I	4.0693	
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,238	11.60	01/19/2026										4.0852	I	4.0852	
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,512	12.35	10/20/2026										4.1705	I	4.1705	
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,560	12.48	12/07/2026										4.1854	I	4.1854	
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,644	12.71	03/01/2027	0.300000	4.3750	02:22:31PM	4.3750						4.2115	I	4.2115	
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,833	13.23	09/06/2027										4.2704	I	4.2704	
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,288	14.48	12/04/2028										4.4120	I	4.4120	
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,827	15.95	05/27/2030										4.5797	I	4.5797	
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,889	16.12	07/28/2030										4.5990	I	4.5990	
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,071	16.62	01/26/2031										4.6557	I	4.6557	
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,245	17.10	07/19/2031	1,960.000000	4.5300	03:50:58PM	4.5193	4.6250					4.7098		4.5193	
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,323	17.31	10/05/2031										4.7341	I	4.7341	
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,443	17.64	02/02/2032	2.089000	5.0000	11:58:46AM	5.0000						4.7715	I	4.7715	
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,471	17.72	03/01/2032	101.510000	4.8000	03:36:29PM	4.8054	5.2000					4.7802		4.8054	
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,681	18.29	09/27/2032										4.8455	I	4.8455	
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,744	18.46	11/29/2032										4.8651	I	4.8651	
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,856	18.77	03/21/2033	7.929000	4.8250	11:42:59AM	4.8457	5.2138					4.9000	B	5.2138	
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,450	20.40	11/05/2034										4.9566	I	4.9566	
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,779	21.30	09/30/2035	10.000000	5.1000	10:11:18AM	5.1000						4.9880	I	4.9880	
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,856	21.51	12/16/2035	400.000000	5.0400	03:26:47PM	5.0350	5.2000					4.9954		5.0350	
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,144	22.30	09/29/2036										5.0228	I	5.0228	
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,465	23.18	08/16/2037	90.000000	5.1250	02:29:56PM	5.1250						5.0534		5.1250	
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,534	23.36	10/24/2037	104.958010	5.0350	04:02:40PM	5.0956	5.3750					5.0600		5.0956	