

BSP Circular 813 Reference Rates - PM
June 16, 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		15	0.04	07/02/2014						2.8571	I	2.8571
2	TBILL 07.09.14	PIBL0614A012	<1M		22	0.06	07/09/2014	200.000000	0.9750	03:45:40PM	0.9750		2.5357		0.9750
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	28	0.08	07/15/2014						2.2602	I	2.2602
4	TBILL 08.06.14*	PIBL1213H088	1M		50	0.14	08/06/2014					1.4488	1.2500	B	1.4488
5	TBILL 09.03.14*	PIBL1213I096	3M		78	0.21	09/03/2014					1.3050	1.1000	B	1.3050
6	RTB 05-08	PIID0514I080	3M	6.2500	99	0.27	09/24/2014						1.1462	I	1.1462
7	FXTN 07-46	PIBD0714J466	4M	6.5000	109	0.30	10/04/2014						1.1681	I	1.1681
8	TBILL 10.08.14	PIBL1213J102	4M		113	0.31	10/08/2014						1.1769	I	1.1769
9	SPTB 10-03	SPTB1014J037	4M	12.2500	119	0.33	10/14/2014						1.1901	I	1.1901
10	TBILL 11.05.14	PIBL1213K119	5M		141	0.39	11/05/2014						1.2385	I	1.2385
11	TBILL 12.03.14*	PIBL0614F026	6M		169	0.46	12/03/2014					1.5200	1.3000	B	1.5200
12	TBILL 01.07.15	PIBL1214A010	7M		204	0.56	01/07/2015						1.3692	I	1.3692
13	FXTN 10-36	PIBD1015B367	8M	12.3750	252	0.69	02/24/2015						1.4641	I	1.4641
14	TBILL 03.04.15	PIBL1214C036	9M		260	0.71	03/04/2015						1.4799	I	1.4799
15	TBILL 04.08.15	PIBL1214D044	10M		295	0.81	04/08/2015						1.5491	I	1.5491
16	FXTN 05-68	PIBD0515E685	11M	6.3750	330	0.90	05/13/2015					2.5000	1.6183	B	2.5000
17	FXTN 07-47	PIBD0715E477	11M	8.3750	339	0.93	05/22/2015	400.000000	1.6500	11:07:23AM	1.6500	2.5000	1.6361		1.6500
18	TBILL 06.03.15*	PIBL1214F060	1Y		351	0.96	06/03/2015	71.800000	1.6250	10:46:46AM	1.6598	1.9518	1.6598		1.6598
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	399	1.09	07/21/2015					2.5000	1.7759	B	2.5000
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	428	1.17	08/19/2015					2.5000	1.8461	B	2.5000
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	434	1.19	08/25/2015						1.8606	I	1.8606
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	526	1.44	11/25/2015						2.0832	I	2.0832
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	546	1.49	12/15/2015						2.1315	I	2.1315
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	574	1.57	01/12/2016						2.1993	I	2.1993
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	589	1.61	01/27/2016	26.055000	2.1750	02:54:15PM	2.2016	2.3750	2.2356	B	2.3750
26	RTB 05-10	PIID0516C107	2Y	6.0000	625	1.71	03/03/2016	10.000000	2.3500	11:12:27AM	2.3500		2.3226	I	2.3226
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	652	1.79	03/30/2016					2.6000	2.3880	B	2.6000
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	678	1.86	04/25/2016	492.500000	2.4800	04:00:43PM	2.4712	2.5625	2.4509		2.4712
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	680	1.86	04/27/2016					2.8775	2.4557	B	2.8775
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	810	2.22	09/04/2016	21.900000	2.4000	11:15:33AM	2.4087	3.1250	2.5543	B	3.1250
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	830	2.27	09/24/2016	5.000000	2.6000	11:33:39AM	2.6000	3.2500	2.5695	B	3.2500
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	883	2.42	11/16/2016						2.6097	I	2.6097
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,018	2.79	03/31/2017	1.000000	3.1250	10:57:25AM	3.1250	3.0000	2.7121	B	3.0000
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,042	2.85	04/24/2017						2.7303	I	2.7303
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,070	2.93	05/22/2017	215.500000	2.7500	04:00:56PM	2.7497	3.0260	2.7515		2.7497
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,114	3.05	07/05/2017	201.990000	2.8000	11:01:05AM	2.8000		2.8024		2.8000
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,159	3.17	08/19/2017						2.8545	I	2.8545
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,163	3.18	08/23/2017						2.8591	I	2.8591
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,229	3.36	10/28/2017						2.9355	I	2.9355
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,240	3.39	11/08/2017					3.3750	2.9482	B	3.3750
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,324	3.62	01/31/2018					3.5000	3.0454	B	3.5000
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,436	3.93	05/23/2018	29.800000	3.0800	02:28:06PM	3.1204	3.4388	3.1750	B	3.4388
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,523	4.17	08/18/2018	95.000000	3.1500	03:00:31PM	3.1855	3.4375	3.2329		3.1855
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,617	4.43	11/20/2018						3.2955	I	3.2955
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,708	4.68	02/19/2019					3.4000	3.3561	B	3.4000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,774	4.86	04/26/2019					3.8975	3.4000	B	3.8975
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,858	5.09	07/19/2019						3.4344	I	3.4344
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,900	5.20	08/30/2019						3.4516	I	3.4516
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,984	5.43	11/22/2019					4.0000	3.4859	B	4.0000
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,072	5.67	02/18/2020					3.4750	3.5220	B	3.4750

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,255	6.17	08/19/2020							3.5969	I	3.5969
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,283	6.25	09/16/2020							3.6083	I	3.6083
53	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,374	6.50	12/16/2020	11.700000	3.4000	11:11:24AM	3.4000			3.6456	I	3.6456
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,451	6.71	03/03/2021	1.500000	3.4000	10:58:13AM	3.4000			3.6771	I	3.6771
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,468	6.76	03/20/2021	2.000000	3.6000	03:15:06PM	3.6000	3.7500		3.6840	B	3.7500
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,507	6.86	04/28/2021					4.0150		3.7000	B	4.0150
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,682	7.34	10/20/2021							3.7309	I	3.7309
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,717	7.44	11/24/2021					3.9500		3.7371	B	3.9500
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,773	7.59	01/19/2022	50.000000	3.7000	09:05:26AM	3.7000	4.1250		3.7470		3.7000
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,827	7.74	03/14/2022							3.7565	I	3.7565
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,968	8.13	08/02/2022							3.7814	I	3.7814
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,010	8.24	09/13/2022	34.600000	3.8000	11:29:29AM	3.8855			3.7889	I	3.7889
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,044	8.33	10/17/2022							3.7949	I	3.7949
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,094	8.47	12/06/2022	1.659000	3.8500	02:16:58PM	3.8524			3.8037	I	3.8037
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,170	8.68	02/20/2023							3.8171	I	3.8171
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,268	8.95	05/29/2023							3.8345	I	3.8345
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,346	9.16	08/15/2023	137.035000	3.7500	04:11:23PM	3.7526	3.9000		3.8482		3.7526
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,415	9.35	10/23/2023							3.8604	I	3.8604
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,639	9.96	06/03/2024					4.2500		3.9000	B	4.2500
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,702	10.14	08/05/2024							3.9196	I	3.9196
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,800	10.40	11/11/2024							3.9501	I	3.9501
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,954	10.83	04/14/2025							3.9980	I	3.9980
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,143	11.34	10/20/2025							4.0569	I	4.0569
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,183	11.45	11/29/2025							4.0693	I	4.0693
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,234	11.59	01/19/2026							4.0852	I	4.0852
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,508	12.34	10/20/2026							4.1705	I	4.1705
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,556	12.47	12/07/2026							4.1854	I	4.1854
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,640	12.70	03/01/2027	17.000000	4.3000	10:07:00AM	4.3000			4.2115	I	4.2115
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,829	13.22	09/06/2027							4.2704	I	4.2704
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,284	14.47	12/04/2028							4.4120	I	4.4120
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,823	15.94	05/27/2030							4.5797	I	4.5797
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,885	16.11	07/28/2030							4.5990	I	4.5990
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,067	16.61	01/26/2031							4.6557	I	4.6557
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,241	17.09	07/19/2031	58.000000	4.5500	02:59:24PM	4.5484	4.7500		4.7098		4.5484
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,319	17.30	10/05/2031							4.7341	I	4.7341
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,439	17.63	02/02/2032	0.400000	5.2000	09:24:30AM	5.2000			4.7715	I	4.7715
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,467	17.71	03/01/2032	0.600000	5.1745	03:11:23PM	4.9030	5.0372		4.7802	B	5.0372
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,677	18.28	09/27/2032							4.8455	I	4.8455
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,740	18.45	11/29/2032							4.8651	I	4.8651
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,852	18.76	03/21/2033	19.510000	4.9000	03:16:44PM	4.8161	5.2185		4.9000	B	5.2185
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,446	20.39	11/05/2034							4.9621	I	4.9621
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,775	21.29	09/30/2035							4.9965	I	4.9965
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,852	21.50	12/16/2035	25.600000	5.1250	03:17:02PM	5.0581	5.3750		5.0045	B	5.3750
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,140	22.29	09/29/2036	800.000000	5.0600	10:56:00AM	5.0619			5.0346		5.0619
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,461	23.16	08/16/2037	40.450000	5.3500	04:09:23PM	5.2707			5.0682	I	5.0682
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,530	23.35	10/24/2037	71.273000	5.1750	03:29:44PM	5.1230	5.4302		5.0754		5.1230