

BSP Circular 813 Reference Rates - PM
June 17, 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		14	0.04	07/02/2014						2.8906	I	2.8906
2	TBILL 07.09.14	PIBL0614A012	<1M		21	0.06	07/09/2014						2.5625	I	2.5625
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	27	0.07	07/15/2014						2.2812	I	2.2812
4	TBILL 08.06.14*	PIBL1213H088	1M		49	0.13	08/06/2014					1.4388	1.2500	B	1.4388
5	TBILL 09.03.14*	PIBL1213I096	3M		77	0.21	09/03/2014	1.000000	1.0150	03:31:50PM	1.0150	1.3025	1.1000	B	1.3025
6	RTB 05-08	PIID0514I080	3M	6.2500	98	0.27	09/24/2014						1.1321	I	1.1321
7	FXTN 07-46	PIBD0714J466	4M	6.5000	108	0.30	10/04/2014						1.1473	I	1.1473
8	TBILL 10.08.14	PIBL1213J102	4M		112	0.31	10/08/2014	5.009000	1.0500	10:21:26AM	1.1249		1.1534	I	1.1534
9	SPTB 10-03	SPTB1014J037	4M	12.2500	118	0.32	10/14/2014						1.1626	I	1.1626
10	TBILL 11.05.14	PIBL1213K119	5M		140	0.38	11/05/2014						1.1962	I	1.1962
11	TBILL 12.03.14*	PIBL0614F026	6M		168	0.46	12/03/2014	900.000000	1.2250	11:30:00AM	1.2389	1.4850	1.2389		1.2389
12	TBILL 01.07.15	PIBL1214A010	7M		203	0.56	01/07/2015						1.3216	I	1.3216
13	FXTN 10-36	PIBD1015B367	8M	12.3750	251	0.69	02/24/2015						1.4350	I	1.4350
14	TBILL 03.04.15	PIBL1214C036	9M		259	0.71	03/04/2015						1.4539	I	1.4539
15	TBILL 04.08.15	PIBL1214D044	10M		294	0.81	04/08/2015						1.5365	I	1.5365
16	FXTN 05-68	PIBD0515E685	11M	6.3750	329	0.90	05/13/2015					2.5000	1.6192	B	2.5000
17	FXTN 07-47	PIBD0715E477	11M	8.3750	338	0.93	05/22/2015					2.2500	1.6405	B	2.2500
18	TBILL 06.03.15*	PIBL1214F060	1Y		350	0.96	06/03/2015	51.350000	1.6700	04:01:27PM	1.6688	1.8830	1.6688		1.6688
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	398	1.09	07/21/2015					2.5000	1.7841	B	2.5000
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	427	1.17	08/19/2015	62.500000	2.4990	02:52:49PM	2.0199	2.5000	1.8538		2.0199
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	433	1.19	08/25/2015						1.8682	I	1.8682
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	525	1.44	11/25/2015						2.0893	I	2.0893
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	545	1.49	12/15/2015						2.1373	I	2.1373
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	573	1.57	01/12/2016	13.000000	2.2500	10:27:06AM	2.2500		2.2046	I	2.2046
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	588	1.61	01/27/2016	0.200000	2.5000	10:17:16AM	2.5000	2.5000	2.2407	B	2.5000
26	RTB 05-10	PIID0516C107	2Y	6.0000	624	1.71	03/03/2016	50.000000	2.5000	10:47:33AM	2.5000		2.3271		2.5000
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	651	1.78	03/30/2016						2.3920	I	2.3920
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	677	1.85	04/25/2016	1,431.695000	2.4650	04:14:20PM	2.4597	2.6000	2.4545		2.4597
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	679	1.86	04/27/2016					2.8863	2.4593	B	2.8863
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	809	2.21	09/04/2016	281.100000	2.5750	02:54:44PM	2.5743	2.7000	2.5574		2.5743
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	829	2.27	09/24/2016	4.000000	2.6000	02:36:50PM	2.6000		2.5725	I	2.5725
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	882	2.41	11/16/2016						2.6125	I	2.6125
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,017	2.78	03/31/2017	1.000000	3.1250	10:50:28AM	3.1250	3.0000	2.7144	B	3.0000
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,041	2.85	04/24/2017						2.7326	I	2.7326
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,069	2.93	05/22/2017	100.000000	2.7500	09:42:03AM	2.7500	3.0460	2.7537		2.7500
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,113	3.05	07/05/2017						2.7980	I	2.7980
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,158	3.17	08/19/2017						2.8433	I	2.8433
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,162	3.18	08/23/2017						2.8473	I	2.8473
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,228	3.36	10/28/2017						2.9137	I	2.9137
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,239	3.39	11/08/2017					3.3750	2.9248	B	3.3750
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,323	3.62	01/31/2018	75.000000	3.0750	02:54:28PM	3.0750	3.6250	3.0094		3.0750
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,435	3.93	05/23/2018	1,259.250000	3.0500	11:25:58AM	3.1249	3.4498	3.1221		3.1249
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,522	4.17	08/18/2018	204.000000	3.1620	11:21:09AM	3.1600	3.6250	3.2001		3.1600
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,616	4.42	11/20/2018						3.2843	I	3.2843
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,707	4.67	02/19/2019					3.4250	3.3659	B	3.4250
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,773	4.85	04/26/2019					3.8758	3.4250	B	3.8758
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,857	5.08	07/19/2019						3.4680	I	3.4680
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,899	5.20	08/30/2019						3.4895	I	3.4895
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,983	5.43	11/22/2019	1,429.000000	3.5000	04:08:52PM	3.4888	3.5750	3.5324		3.4888
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,071	5.67	02/18/2020					3.5000	3.5775	B	3.5000

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,254	6.17	08/19/2020	4.000000	3.5500	03:25:58PM	3.5500		3.6711	I	3.6711
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,282	6.25	09/16/2020						3.6854	I	3.6854
53	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,373	6.50	12/16/2020	102.000000	3.6250	02:43:18PM	3.6230		3.7320		3.6230
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,450	6.71	03/03/2021	14.320000	3.5750	11:21:08AM	3.5750		3.7714	I	3.7714
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,467	6.75	03/20/2021	1.000000	3.6000	11:02:10AM	3.6000	3.8000	3.7800	B	3.8000
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,506	6.86	04/28/2021					4.0470	3.8000	B	4.0470
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,681	7.34	10/20/2021						3.8155	I	3.8155
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,716	7.44	11/24/2021	2.500000	3.5500	02:19:39PM	3.5500	3.9875	3.8186	B	3.9875
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,772	7.59	01/19/2022	154.000000	3.6500	11:09:41AM	3.6250	4.0000	3.8235		3.6250
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,826	7.74	03/14/2022						3.8283	I	3.8283
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,967	8.12	08/02/2022						3.8407	I	3.8407
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,009	8.24	09/13/2022						3.8444	I	3.8444
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,043	8.33	10/17/2022						3.8474	I	3.8474
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,093	8.47	12/06/2022						3.8519	I	3.8519
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,169	8.68	02/20/2023						3.8586	I	3.8586
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,267	8.94	05/29/2023						3.8672	I	3.8672
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,345	9.16	08/15/2023	164.525000	3.8150	03:45:50PM	3.7408		3.8741		3.7408
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,414	9.35	10/23/2023						3.8802	I	3.8802
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,638	9.96	06/03/2024					4.2575	3.9000	B	4.2575
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,701	10.13	08/05/2024						3.9196	I	3.9196
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,799	10.40	11/11/2024						3.9501	I	3.9501
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,953	10.82	04/14/2025						3.9980	I	3.9980
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,142	11.34	10/20/2025						4.0569	I	4.0569
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,182	11.45	11/29/2025						4.0693	I	4.0693
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,233	11.59	01/19/2026						4.0852	I	4.0852
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,507	12.34	10/20/2026	10.500000	4.5000	10:40:33AM	4.2141		4.1705	I	4.1705
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,555	12.47	12/07/2026						4.1854	I	4.1854
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,639	12.70	03/01/2027						4.2115	I	4.2115
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,828	13.22	09/06/2027						4.2704	I	4.2704
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,283	14.46	12/04/2028						4.4120	I	4.4120
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,822	15.94	05/27/2030						4.5797	I	4.5797
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,884	16.11	07/28/2030						4.5990	I	4.5990
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,066	16.61	01/26/2031						4.6557	I	4.6557
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,240	17.08	07/19/2031	772.000000	4.5400	04:02:09PM	4.5427	4.6250	4.7098		4.5427
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,318	17.30	10/05/2031						4.7341	I	4.7341
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,438	17.63	02/02/2032	1.000000	4.9500	11:29:23AM	4.9500		4.7715	I	4.7715
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,466	17.70	03/01/2032	1.000000	4.8000	11:05:39AM	4.8000	5.0248	4.7802	B	5.0248
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,676	18.28	09/27/2032						4.8455	I	4.8455
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,739	18.45	11/29/2032						4.8651	I	4.8651
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,851	18.76	03/21/2033	12.400000	4.7600	02:54:44PM	4.7564	5.2285	4.9000	B	5.2285
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,445	20.38	11/05/2034						4.9928	I	4.9928
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,774	21.28	09/30/2035	2.500000	5.3750	02:11:03PM	5.0731		5.0442	I	5.0442
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,851	21.49	12/16/2035	0.230000	5.2000	11:03:03AM	5.2000	5.3750	5.0563	B	5.3750
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,139	22.28	09/29/2036	5.000000	5.0700	11:18:18AM	5.0700		5.1013	I	5.1013
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,460	23.16	08/16/2037	7.000000	5.3250	11:54:47AM	5.3250		5.1514	I	5.1514
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,529	23.35	10/24/2037	77.783000	5.1850	03:46:23PM	5.1562	5.4288	5.1622		5.1562