

BSP Circular 813 Reference Rates - PM
June 18, 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		13	0.04	07/02/2014						2.8962	I	2.8962
2	TBILL 07.09.14	PIBL0614A012	<1M		20	0.05	07/09/2014	3,500.000000	0.9500	04:10:39PM	1.0257		2.5439		1.0257
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	26	0.07	07/15/2014						2.2420	I	2.2420
4	TBILL 08.06.14*	PIBL1213H088	1M		48	0.13	08/06/2014	2,500.000000	1.0750	04:06:52PM	1.1350	1.4450	1.1350		1.1350
5	TBILL 09.03.14*	PIBL1213I096	3M		76	0.21	09/03/2014					1.3025	1.1000	B	1.3025
6	RTB 05-08	PIID0514I080	3M	6.2500	97	0.27	09/24/2014						1.1404	I	1.1404
7	FXTN 07-46	PIBD0714J466	4M	6.5000	107	0.29	10/04/2014						1.1596	I	1.1596
8	TBILL 10.08.14	PIBL1213J102	4M		111	0.30	10/08/2014	420.000000	1.4800	03:54:11PM	1.2549		1.1673		1.2549
9	SPTB 10-03	SPTB1014J037	4M	12.2500	117	0.32	10/14/2014	500.000000	1.8000	03:48:28PM	1.8000		1.1788		1.8000
10	TBILL 11.05.14	PIBL1213K119	5M		139	0.38	11/05/2014						1.2212	I	1.2212
11	TBILL 12.03.14*	PIBL0614F026	6M		167	0.46	12/03/2014	2.000000	1.2500	10:40:42AM	1.2500	1.4800	1.2750	B	1.4800
12	TBILL 01.07.15	PIBL1214A010	7M		202	0.55	01/07/2015	0.261000	2.0000	03:41:19PM	2.0000		1.3519	I	1.3519
13	FXTN 10-36	PIBD1015B367	8M	12.3750	250	0.68	02/24/2015						1.4574	I	1.4574
14	TBILL 03.04.15	PIBL1214C036	9M		258	0.71	03/04/2015						1.4750	I	1.4750
15	TBILL 04.08.15	PIBL1214D044	10M		293	0.80	04/08/2015						1.5519	I	1.5519
16	FXTN 05-68	PIBD0515E685	11M	6.3750	328	0.90	05/13/2015					2.6250	1.6288	B	2.6250
17	FXTN 07-47	PIBD0715E477	11M	8.3750	337	0.92	05/22/2015	5.500000	1.6000	11:57:06AM	1.6000	2.4000	1.6486	B	2.4000
18	TBILL 06.03.15*	PIBL1214F060	1Y		349	0.96	06/03/2015	2.735000	1.6400	03:54:20PM	1.6354	1.8788	1.6750	B	1.8788
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	397	1.09	07/21/2015					2.6250	1.7931	B	2.6250
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	426	1.17	08/19/2015					2.6250	1.8644	B	2.6250
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	432	1.18	08/25/2015						1.8792	I	1.8792
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	524	1.43	11/25/2015						2.1055	I	2.1055
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	544	1.49	12/15/2015						2.1547	I	2.1547
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	572	1.57	01/12/2016						2.2236	I	2.2236
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	587	1.61	01/27/2016					2.3250	2.2605	B	2.3250
26	RTB 05-10	PIID0516C107	2Y	6.0000	623	1.71	03/03/2016	0.500000	2.7500	02:44:20PM	2.7500		2.3490	I	2.3490
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	650	1.78	03/30/2016						2.4154	I	2.4154
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	676	1.85	04/25/2016	1,957.510000	2.4900	04:02:36PM	2.4842	2.4998	2.4794		2.4842
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	678	1.86	04/27/2016					2.8075	2.4843	B	2.8075
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	808	2.21	09/04/2016	1,987.250000	2.5500	03:15:00PM	2.5500	3.0000	2.5879		2.5500
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	828	2.27	09/24/2016						2.6038	I	2.6038
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	881	2.41	11/16/2016						2.6460	I	2.6460
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,016	2.78	03/31/2017	3.500000	3.2500	11:29:21AM	3.2500	3.0000	2.7536	B	3.0000
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,040	2.85	04/24/2017						2.7727	I	2.7727
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,068	2.92	05/22/2017					3.0491	2.7950	B	3.0491
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,112	3.04	07/05/2017						2.8265	I	2.8265
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,157	3.17	08/19/2017						2.8587	I	2.8587
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,161	3.18	08/23/2017	100.000000	3.1000	11:42:14AM	3.1000		2.8616		3.1000
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,227	3.36	10/28/2017						2.9089	I	2.9089
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,238	3.39	11/08/2017					3.4375	2.9167	B	3.4375
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,322	3.62	01/31/2018	1,939.660000	3.0500	11:25:41AM	3.0495	3.6250	2.9769		3.0495
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,434	3.93	05/23/2018	261.800000	3.0000	03:57:44PM	3.1134	3.4543	3.0571		3.1134
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,521	4.16	08/18/2018	50.000000	3.2000	03:33:23PM	3.2000	3.4625	3.1582		3.2000
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,615	4.42	11/20/2018						3.2675	I	3.2675
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,706	4.67	02/19/2019					3.4500	3.3733	B	3.4500
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,772	4.85	04/26/2019					3.8950	3.4500	B	3.8950
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,856	5.08	07/19/2019	1.000000	3.3500	03:54:05PM	3.3500		3.4901	I	3.4901
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,898	5.20	08/30/2019	4.000000	3.5700	10:44:07AM	3.5700		3.5102	I	3.5102
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,982	5.43	11/22/2019	4,871.980000	3.4000	02:41:21PM	3.4978	3.6000	3.5503		3.4978
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,070	5.67	02/18/2020					3.5250	3.5923	B	3.5250

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,253	6.17	08/19/2020								3.6797	I	3.6797
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,281	6.25	09/16/2020								3.6930	I	3.6930
53	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,372	6.49	12/16/2020								3.7365	I	3.7365
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,449	6.70	03/03/2021								3.7733	I	3.7733
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,466	6.75	03/20/2021						3.8000		3.7814	B	3.8000
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,505	6.86	04/28/2021						4.0588		3.8000	B	4.0588
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,680	7.34	10/20/2021								3.8232	I	3.8232
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,715	7.43	11/24/2021						4.0125		3.8278	B	4.0125
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,771	7.59	01/19/2022	72.810000	3.7000	09:16:15AM	3.7000	4.0000		3.8352		3.7000	
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,825	7.73	03/14/2022								3.8424	I	3.8424
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,966	8.12	08/02/2022								3.8611	I	3.8611
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,008	8.24	09/13/2022	68.830000	3.8750	02:34:55PM	3.8750			3.8667		3.8750	
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,042	8.33	10/17/2022								3.8712	I	3.8712
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,092	8.47	12/06/2022								3.8778	I	3.8778
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,168	8.67	02/20/2023								3.8879	I	3.8879
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,266	8.94	05/29/2023								3.9008	I	3.9008
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,344	9.16	08/15/2023	452.027973	3.8750	03:46:51PM	3.8190	4.1195		3.9112		3.8190	
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,413	9.34	10/23/2023								3.9203	I	3.9203
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,637	9.96	06/03/2024						4.2588		3.9500	B	4.2588
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,700	10.13	08/05/2024								3.9691	I	3.9691
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,798	10.40	11/11/2024								3.9989	I	3.9989
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,952	10.82	04/14/2025								4.0456	I	4.0456
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,141	11.34	10/20/2025								4.1029	I	4.1029
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,181	11.45	11/29/2025								4.1151	I	4.1151
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,232	11.59	01/19/2026								4.1306	I	4.1306
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,506	12.34	10/20/2026								4.2137	I	4.2137
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,554	12.47	12/07/2026								4.2283	I	4.2283
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,638	12.70	03/01/2027	8.519000	4.4000	03:46:13PM	4.4381			4.2538	I	4.2538	
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,827	13.22	09/06/2027								4.3111	I	4.3111
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,282	14.46	12/04/2028								4.4492	I	4.4492
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,821	15.94	05/27/2030								4.6127	I	4.6127
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,883	16.11	07/28/2030								4.6316	I	4.6316
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,065	16.61	01/26/2031								4.6868	I	4.6868
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,239	17.08	07/19/2031	702.000000	4.5600	03:00:05PM	4.5509	4.7500		4.7396		4.5509	
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,317	17.30	10/05/2031								4.7633	I	4.7633
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,437	17.62	02/02/2032								4.7997	I	4.7997
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,465	17.70	03/01/2032	1.205000	4.9000	03:04:19PM	4.9000	5.3299		4.8082	B	5.3299	
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,675	18.28	09/27/2032								4.8719	I	4.8719
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,738	18.45	11/29/2032								4.8910	I	4.8910
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,850	18.75	03/21/2033	2.200000	4.8010	03:10:36PM	4.8121	5.2175		4.9250	B	5.2175	
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,444	20.38	11/05/2034								4.9959	I	4.9959
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,773	21.28	09/30/2035								5.0352	I	5.0352
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,850	21.49	12/16/2035	130.438000	5.1200	02:45:46PM	5.1226	5.5000		5.0444		5.1226	
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,138	22.28	09/29/2036								5.0788	I	5.0788
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,459	23.16	08/16/2037								5.1172	I	5.1172
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,528	23.35	10/24/2037	616.970000	5.2250	03:29:41PM	5.1260	5.4425		5.1254		5.1260	