

BSP Circular 813 Reference Rates - PM
June 19, 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		12	0.03	07/02/2014						2.9082	I	2.9082
2	TBILL 07.09.14	PIBL0614A012	<1M		19	0.05	07/09/2014						2.5315	I	2.5315
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	25	0.07	07/15/2014						2.2087	I	2.2087
4	TBILL 08.06.14*	PIBL1213H088	1M		47	0.13	08/06/2014	1,300.000000	1.0250	10:42:42AM	1.0250	1.4425	1.0250		1.0250
5	TBILL 09.03.14*	PIBL1213I096	3M		75	0.21	09/03/2014					1.3013	1.1000	B	1.3013
6	RTB 05-08	PIID0514I080	3M	6.2500	96	0.26	09/24/2014						1.1404	I	1.1404
7	FXTN 07-46	PIBD0714J466	4M	6.5000	106	0.29	10/04/2014						1.1596	I	1.1596
8	TBILL 10.08.14	PIBL1213J102	4M		110	0.30	10/08/2014	180.000000	1.4800	08:56:46AM	1.4800		1.1673		1.4800
9	SPTB 10-03	SPTB1014J037	4M	12.2500	116	0.32	10/14/2014						1.1788	I	1.1788
10	TBILL 11.05.14	PIBL1213K119	5M		138	0.38	11/05/2014						1.2212	I	1.2212
11	TBILL 12.03.14*	PIBL0614F026	6M		166	0.46	12/03/2014					1.5075	1.2750	B	1.5075
12	TBILL 01.07.15	PIBL1214A010	7M		201	0.55	01/07/2015						1.3519	I	1.3519
13	FXTN 10-36	PIBD1015B367	8M	12.3750	249	0.68	02/24/2015						1.4574	I	1.4574
14	TBILL 03.04.15	PIBL1214C036	9M		257	0.71	03/04/2015						1.4750	I	1.4750
15	TBILL 04.08.15	PIBL1214D044	10M		292	0.80	04/08/2015						1.5519	I	1.5519
16	FXTN 05-68	PIBD0515E685	11M	6.3750	327	0.90	05/13/2015					2.6250	1.6288	B	2.6250
17	FXTN 07-47	PIBD0715E477	11M	8.3750	336	0.92	05/22/2015					2.4375	1.6486	B	2.4375
18	TBILL 06.03.15*	PIBL1214F060	1Y		348	0.96	06/03/2015	5.058000	1.6501	02:38:42PM	1.6501	1.8788	1.6750	B	1.8788
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	396	1.08	07/21/2015					2.6250	1.7899	B	2.6250
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	425	1.16	08/19/2015					2.6250	1.8593	B	2.6250
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	431	1.18	08/25/2015						1.8736	I	1.8736
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	523	1.43	11/25/2015	140.000000	2.3500	08:57:56AM	2.3500	2.0938			2.3500
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	543	1.49	12/15/2015						2.1416	I	2.1416
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	571	1.56	01/12/2016						2.2086	I	2.2086
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	586	1.60	01/27/2016	1.300000	2.3000	12:01:31PM	2.3000	2.3750	2.2445	B	2.3750
26	RTB 05-10	PIID0516C107	2Y	6.0000	622	1.70	03/03/2016						2.3307	I	2.3307
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	649	1.78	03/30/2016						2.3953	I	2.3953
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	675	1.85	04/25/2016	550.000000	2.4650	03:51:56PM	2.4627	2.5000	2.4575		2.4627
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	677	1.85	04/27/2016					2.8958	2.4623	B	2.8958
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	807	2.21	09/04/2016	51.000000	2.5400	02:59:13PM	2.5417	2.8750	2.5890		2.5417
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	827	2.26	09/24/2016						2.6085	I	2.6085
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	880	2.41	11/16/2016						2.6602	I	2.6602
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,015	2.78	03/31/2017	50.000000	2.8425	03:09:38PM	2.8425		2.7918		2.8425
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,039	2.84	04/24/2017						2.8152	I	2.8152
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,067	2.92	05/22/2017					3.0243	2.8425	B	3.0243
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,111	3.04	07/05/2017						2.8790	I	2.8790
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,156	3.16	08/19/2017	0.100000	3.5000	11:56:10AM	3.5000		2.9163	I	2.9163
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,160	3.18	08/23/2017						2.9196	I	2.9196
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,226	3.36	10/28/2017	1.000000	3.5000	12:02:22PM	3.5000		2.9743	I	2.9743
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,237	3.39	11/08/2017					3.6250	2.9834	B	3.6250
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,321	3.62	01/31/2018	50.000000	3.0500	11:21:22AM	3.0500	3.6250	3.0531		3.0500
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,433	3.92	05/23/2018	1,088.800000	3.1700	04:11:03PM	3.1503	3.4378	3.1459		3.1503
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,520	4.16	08/18/2018	50.000000	3.2000	09:30:36AM	3.2000	3.6250	3.2370		3.2000
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,614	4.42	11/20/2018						3.3355	I	3.3355
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,705	4.67	02/19/2019					3.5000	3.4309	B	3.5000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,771	4.85	04/26/2019					3.8698	3.5000	B	3.8698
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,855	5.08	07/19/2019						3.5144	I	3.5144
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,897	5.19	08/30/2019	2.000000	3.6000	11:01:31AM	3.6000		3.5215	I	3.5215
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,981	5.42	11/22/2019	4,705.190000	3.5050	03:51:59PM	3.5068	3.6000	3.5359		3.5068
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,069	5.66	02/18/2020					3.6750	3.5509	B	3.6750

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,252	6.17	08/19/2020	37.312000	3.6300	10:45:15AM	3.6300		3.5822	I	3.5822
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,280	6.24	09/16/2020						3.5870	I	3.5870
53	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,371	6.49	12/16/2020	50.000000	3.6250	03:16:37PM	3.6250		3.6026		3.6250
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,448	6.70	03/03/2021	1.100000	3.4000	12:02:45PM	3.4000		3.6157	I	3.6157
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,465	6.75	03/20/2021	630.000000	3.5850	11:52:36AM	3.6257	3.8000	3.6186		3.6257
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,504	6.86	04/28/2021					4.0638	3.6253	B	4.0638
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,679	7.33	10/20/2021						3.6755	I	3.6755
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,714	7.43	11/24/2021					4.1250	3.6855	B	4.1250
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,770	7.58	01/19/2022	313.622095	3.6650	12:08:04PM	3.6620	4.0000	3.7016		3.6620
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,824	7.73	03/14/2022						3.7171	I	3.7171
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,965	8.12	08/02/2022						3.7575	I	3.7575
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,007	8.23	09/13/2022						3.7696	I	3.7696
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,041	8.33	10/17/2022						3.7793	I	3.7793
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,091	8.46	12/06/2022	1.000000	3.9000	11:00:57AM	3.9000		3.7937	I	3.7937
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,167	8.67	02/20/2023						3.8155	I	3.8155
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,265	8.94	05/29/2023						3.8436	I	3.8436
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,343	9.15	08/15/2023	28.003311	3.8850	03:39:19PM	3.8673	3.8999	3.8660	B	3.8999
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,412	9.34	10/23/2023						3.8857	I	3.8857
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,636	9.95	06/03/2024					4.2825	3.9500	B	4.2825
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,699	10.13	08/05/2024						3.9708	I	3.9708
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,797	10.40	11/11/2024						4.0031	I	4.0031
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,951	10.82	04/14/2025						4.0539	I	4.0539
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,140	11.33	10/20/2025						4.1162	I	4.1162
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,180	11.44	11/29/2025						4.1294	I	4.1294
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,231	11.58	01/19/2026						4.1463	I	4.1463
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,505	12.33	10/20/2026	2.000000	4.5000	11:52:26AM	4.5000		4.2366	I	4.2366
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,553	12.47	12/07/2026						4.2525	I	4.2525
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,637	12.70	03/01/2027	206.000000	4.4500	03:10:51PM	4.3005		4.2802		4.3005
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,826	13.21	09/06/2027						4.3425	I	4.3425
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,281	14.46	12/04/2028						4.4926	I	4.4926
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,820	15.93	05/27/2030						4.6704	I	4.6704
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,882	16.10	07/28/2030						4.6908	I	4.6908
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,064	16.60	01/26/2031						4.7509	I	4.7509
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,238	17.08	07/19/2031	3,088.769996	4.5300	04:04:02PM	4.5109	4.6250	4.8083		4.5109
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,316	17.29	10/05/2031						4.8340	I	4.8340
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,436	17.62	02/02/2032						4.8736	I	4.8736
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,464	17.70	03/01/2032	14.000000	4.9500	03:11:00PM	4.8892	5.1948	4.8828	B	5.1948
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,674	18.27	09/27/2032	2.000000	5.1500	03:24:31PM	5.1500		4.9521	I	4.9521
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,737	18.44	11/29/2032						4.9729	I	4.9729
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,849	18.75	03/21/2033	110.200000	5.0000	03:13:51PM	5.0098	5.2505	5.0098		5.0098
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,443	20.38	11/05/2034						5.0559	I	5.0559
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,772	21.28	09/30/2035						5.0815	I	5.0815
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,849	21.49	12/16/2035	245.546000	5.2250	04:10:14PM	5.2072	5.3750	5.0875		5.2072
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,137	22.28	09/29/2036						5.1098	I	5.1098
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,458	23.16	08/16/2037	2.500000	5.3500	02:54:54PM	5.2016		5.1347	I	5.1347
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,527	23.35	10/24/2037	1,199.163770	5.1250	03:57:48PM	5.1262	5.4200	5.1401		5.1262