

BSP Circular 813 Reference Rates - PM
June 20, 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		9	0.02	07/02/2014	16.000000	1.0000	11:04:53AM	1.0000		3.0814	I	3.0814
2	TBILL 07.09.14	PIBL0614A012	<1M		16	0.04	07/09/2014	5,418.906000	0.9500	10:20:23AM	1.0505		2.7151		1.0505
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	22	0.06	07/15/2014						2.4012	I	2.4012
4	TBILL 08.06.14*	PIBL1213H088	1M		44	0.12	08/06/2014					1.4563	1.2500	B	1.4563
5	TBILL 09.03.14	PIBL1213I096	2M		72	0.20	09/03/2014						1.2528	I	1.2528
6	RTB 05-08	PIID0514I080	3M	6.2500	93	0.25	09/24/2014	10.000000	2.7500	10:00:48AM	2.7500		1.2550	I	1.2550
7	FXTN 07-46	PIBD0714J466	4M	6.5000	103	0.28	10/04/2014						1.2560	I	1.2560
8	TBILL 10.08.14*	PIBL1213J102	3M		107	0.29	10/08/2014	104.179000	1.1250	11:07:08AM	1.1130	1.3638	1.2564		1.1130
9	SPTB 10-03	SPTB1014J037	4M	12.2500	113	0.31	10/14/2014						1.2576	I	1.2576
10	TBILL 11.05.14	PIBL1213K119	5M		135	0.37	11/05/2014						1.2621	I	1.2621
11	TBILL 12.03.14	PIBL0614F026	5M		163	0.45	12/03/2014						1.2678	I	1.2678
12	TBILL 01.07.15*	PIBL1214A010	6M		198	0.54	01/07/2015					1.4913	1.2750	B	1.4913
13	FXTN 10-36	PIBD1015B367	8M	12.3750	246	0.67	02/24/2015						1.4032	I	1.4032
14	TBILL 03.04.15	PIBL1214C036	9M		254	0.70	03/04/2015						1.4246	I	1.4246
15	TBILL 04.08.15	PIBL1214D044	10M		289	0.79	04/08/2015						1.5180	I	1.5180
16	FXTN 05-68	PIBD0515E685	11M	6.3750	324	0.89	05/13/2015						1.6115	I	1.6115
17	FXTN 07-47	PIBD0715E477	11M	8.3750	333	0.91	05/22/2015	61.000000	1.8500	11:59:34AM	1.8500		1.6356		1.8500
18	TBILL 06.03.15*	PIBL1214F060	1Y		345	0.95	06/03/2015	129.808000	1.6500	02:55:21PM	1.6676	1.9150	1.6676		1.6676
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	393	1.08	07/21/2015						1.7958	I	1.7958
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	422	1.16	08/19/2015	0.150000	2.7500	10:05:59AM	2.7500		1.8733	I	1.8733
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	428	1.17	08/25/2015						1.8894	I	1.8894
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	520	1.42	11/25/2015						2.1352	I	2.1352
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	540	1.48	12/15/2015						2.1886	I	2.1886
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	568	1.56	01/12/2016						2.2634	I	2.2634
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	583	1.60	01/27/2016	300.000000	2.1000	12:00:08PM	2.1000	2.8750	2.3035		2.1000
26	RTB 05-10	PIID0516C107	2Y	6.0000	619	1.69	03/03/2016						2.3997	I	2.3997
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	646	1.77	03/30/2016						2.4718	I	2.4718
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	672	1.84	04/25/2016	4,855.000000	2.5950	03:46:44PM	2.5741	2.7000	2.5413		2.5741
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	674	1.85	04/27/2016					3.0325	2.5466	B	3.0325
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	804	2.20	09/04/2016	350.000000	2.6000	08:47:45AM	2.6000	3.2500	2.6695		2.6000
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	824	2.26	09/24/2016						2.6884	I	2.6884
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	877	2.40	11/16/2016						2.7385	I	2.7385
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,012	2.77	03/31/2017	12.000000	3.2500	11:57:25AM	3.2500		2.8661	I	2.8661
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,036	2.84	04/24/2017						2.8887	I	2.8887
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,064	2.91	05/22/2017	100.000000	2.8750	09:34:30AM	2.8750	3.1363	2.9152		2.8750
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,108	3.03	07/05/2017						2.9585	I	2.9585
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,153	3.16	08/19/2017	80.940000	3.2000	12:03:47PM	3.2000		3.0027		3.2000
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,157	3.17	08/23/2017						3.0066	I	3.0066
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,223	3.35	10/28/2017	1.000000	3.3750	11:57:43AM	3.3750		3.0715	I	3.0715
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,234	3.38	11/08/2017	200.000000	3.2000	12:02:26PM	3.0998		3.0823		3.0998
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,318	3.61	01/31/2018	6.000000	3.1450	03:35:12PM	3.1450		3.1649	I	3.1649
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,430	3.92	05/23/2018	5.000000	3.0750	02:09:45PM	3.0750	3.5598	3.2750	B	3.5598
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,517	4.15	08/18/2018	388.100000	3.3300	04:03:22PM	3.2621		3.3329		3.2621
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,611	4.41	11/20/2018						3.3955	I	3.3955
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,702	4.66	02/19/2019	2.500000	3.6500	11:58:08AM	3.6500	3.5000	3.4561	B	3.5000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,768	4.84	04/26/2019					4.0175	3.5000	B	4.0175
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,852	5.07	07/19/2019						3.5179	I	3.5179
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,894	5.19	08/30/2019						3.5269	I	3.5269
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,978	5.42	11/22/2019	2,500.000000	3.6000	03:57:10PM	3.6180	4.0000	3.5448		3.6180
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,066	5.66	02/18/2020					3.7000	3.5636	B	3.7000

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,249	6.16	08/19/2020											3.6027	I	3.6027	
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,277	6.23	09/16/2020												3.6087	I	3.6087
53	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,368	6.48	12/16/2020	50.000000	3.6250	02:37:15PM	3.6250								3.6281		3.6250
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,445	6.69	03/03/2021	308.600000	3.8000	02:55:40PM	3.6607								3.6445		3.6607
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,462	6.74	03/20/2021	200.000000	3.6500	08:58:59AM	3.6500								3.6482		3.6500
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,501	6.85	04/28/2021										4.0713		3.6565	B	4.0713
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,676	7.33	10/20/2021												3.6941	I	3.6941
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,711	7.42	11/24/2021										4.0000		3.7017	B	4.0000
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,767	7.58	01/19/2022	247.377000	3.8250	03:36:18PM	3.8569	4.5000							3.7137		3.8569
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,821	7.72	03/14/2022												3.7253	I	3.7253
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,962	8.11	08/02/2022												3.7557	I	3.7557
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,004	8.22	09/13/2022												3.7647	I	3.7647
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,038	8.32	10/17/2022												3.7720	I	3.7720
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,088	8.45	12/06/2022												3.7828	I	3.7828
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,164	8.66	02/20/2023												3.7991	I	3.7991
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,262	8.93	05/29/2023												3.8202	I	3.8202
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,340	9.14	08/15/2023	22.891000	3.8851	03:47:58PM	3.9072	4.2399							3.8370	B	4.2399
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,409	9.33	10/23/2023												3.8518	I	3.8518
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,633	9.95	06/03/2024										4.2348		3.9000	B	4.2348
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,696	10.12	08/05/2024												3.9216	I	3.9216
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,794	10.39	11/11/2024												3.9551	I	3.9551
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,948	10.81	04/14/2025												4.0079	I	4.0079
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,137	11.33	10/20/2025												4.0726	I	4.0726
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,177	11.44	11/29/2025												4.0863	I	4.0863
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,228	11.58	01/19/2026												4.1038	I	4.1038
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,502	12.33	10/20/2026	0.500000	4.4500	03:08:54PM	4.4500								4.1976	I	4.1976
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,550	12.46	12/07/2026												4.2141	I	4.2141
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,634	12.69	03/01/2027												4.2428	I	4.2428
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,823	13.20	09/06/2027												4.3076	I	4.3076
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,278	14.45	12/04/2028												4.4634	I	4.4634
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,817	15.93	05/27/2030												4.6480	I	4.6480
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,879	16.10	07/28/2030												4.6692	I	4.6692
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,061	16.59	01/26/2031												4.7316	I	4.7316
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,235	17.07	07/19/2031	9.603.939000	4.5700	04:07:48PM	4.5752	4.8750							4.7911		4.5752
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,313	17.28	10/05/2031												4.8179	I	4.8179
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,433	17.61	02/02/2032												4.8590	I	4.8590
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,461	17.69	03/01/2032	0.245000	4.9000	03:04:41PM	4.9000	5.1875							4.8685	B	5.1875
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,671	18.26	09/27/2032												4.9405	I	4.9405
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,734	18.44	11/29/2032												4.9620	I	4.9620
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,846	18.74	03/21/2033	70.786000	5.0000	03:44:57PM	5.0004	5.4450							5.0004		5.0004
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,440	20.37	11/05/2034												5.0734	I	5.0734
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,769	21.27	09/30/2035												5.1139	I	5.1139
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,846	21.48	12/16/2035	323.700000	5.2750	03:44:33PM	5.2280	6.0000							5.1233		5.2280
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,134	22.27	09/29/2036	7.500000	5.3500	04:02:31PM	5.3500								5.1588	I	5.1588
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,455	23.15	08/16/2037	9.883000	5.2000	03:47:52PM	5.2878								5.1982	I	5.1982
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,524	23.34	10/24/2037	1,581.118000	5.1750	04:14:02PM	5.2012	5.5712							5.2067		5.2012