

BSP Circular 813 Reference Rates - PM
June 23, 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		8	0.02	07/02/2014						3.1250	I	3.1250
2	TBILL 07.09.14	PIBL0614A012	<1M		15	0.04	07/09/2014						2.7500	I	2.7500
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	21	0.06	07/15/2014						2.4286	I	2.4286
4	TBILL 08.06.14*	PIBL1213H088	1M		43	0.12	08/06/2014					1.4525	1.2500	B	1.4525
5	TBILL 09.03.14	PIBL1213I096	2M		71	0.20	09/03/2014	1.000000	1.1000	03:36:33PM	1.1000		1.2056	I	1.2056
6	RTB 05-08	PIID0514I080	3M	6.2500	92	0.25	09/24/2014						1.1722	I	1.1722
7	FXTN 07-46	PIBD0714J466	4M	6.5000	102	0.28	10/04/2014	10.000000	1.2500	09:24:28AM	1.2500		1.1563	I	1.1563
8	TBILL 10.08.14*	PIBL1213J102	3M		106	0.29	10/08/2014	195.821000	1.1500	10:43:01AM	1.1500	1.3638	1.1500		1.1500
9	SPTB 10-03	SPTB1014J037	4M	12.2500	112	0.31	10/14/2014						1.1599	I	1.1599
10	TBILL 11.05.14	PIBL1213K119	5M		134	0.37	11/05/2014						1.1962	I	1.1962
11	TBILL 12.03.14	PIBL0614F026	5M		162	0.45	12/03/2014	0.250000	1.2250	03:06:02PM	1.2250		1.2423	I	1.2423
12	TBILL 01.07.15*	PIBL1214A010	6M		197	0.54	01/07/2015					1.5163	1.3000	B	1.5163
13	FXTN 10-36	PIBD1015B367	8M	12.3750	245	0.67	02/24/2015						1.4469	I	1.4469
14	TBILL 03.04.15	PIBL1214C036	9M		253	0.70	03/04/2015						1.4714	I	1.4714
15	TBILL 04.08.15	PIBL1214D044	10M		288	0.79	04/08/2015						1.5786	I	1.5786
16	FXTN 05-68	PIBD0515E685	11M	6.3750	323	0.88	05/13/2015	5.000000	1.9000	09:30:34AM	1.9000		1.6857	I	1.6857
17	FXTN 07-47	PIBD0715E477	11M	8.3750	332	0.91	05/22/2015	15.000000	1.9000	09:34:46AM	1.9000		1.7133	I	1.7133
18	TBILL 06.03.15*	PIBL1214F060	1Y		344	0.95	06/03/2015	0.553000	1.6500	02:25:59PM	1.6500	1.9663	1.7500	B	1.9663
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	392	1.07	07/21/2015						1.8701	I	1.8701
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	421	1.15	08/19/2015						1.9426	I	1.9426
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	427	1.17	08/25/2015	40.000000	2.0000	09:40:07AM	2.0000		1.9576	I	1.9576
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	519	1.42	11/25/2015						2.1878	I	2.1878
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	539	1.48	12/15/2015						2.2378	I	2.2378
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	567	1.55	01/12/2016						2.3078	I	2.3078
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	582	1.59	01/27/2016	0.500000	2.3000	02:08:57PM	2.3000	2.8750	2.3454	B	2.8750
26	RTB 05-10	PIID0516C107	2Y	6.0000	618	1.69	03/03/2016						2.4354	I	2.4354
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	645	1.77	03/30/2016						2.5030	I	2.5030
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	671	1.84	04/25/2016	162.770000	2.5250	03:41:24PM	2.5738	2.7000	2.5680		2.5738
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	673	1.84	04/27/2016					3.0063	2.5730	B	3.0063
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	803	2.20	09/04/2016	1.000000	2.9000	10:54:01AM	2.9000	3.2500	2.6217	B	3.2500
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	823	2.25	09/24/2016						2.6292	I	2.6292
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	876	2.40	11/16/2016						2.6490	I	2.6490
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,011	2.77	03/31/2017						2.6995	I	2.6995
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,035	2.83	04/24/2017						2.7085	I	2.7085
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,063	2.91	05/22/2017	117.233000	2.7300	03:40:53PM	2.7190	3.1413	2.7190		2.7190
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,107	3.03	07/05/2017						2.7828	I	2.7828
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,152	3.15	08/19/2017	1.000000	3.6000	03:26:34PM	3.6000		2.8481	I	2.8481
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,156	3.16	08/23/2017						2.8539	I	2.8539
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,222	3.35	10/28/2017						2.9497	I	2.9497
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,233	3.38	11/08/2017						2.9656	I	2.9656
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,317	3.61	01/31/2018	2.300000	3.0750	03:02:29PM	3.0750		3.0875	I	3.0875
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,429	3.91	05/23/2018	0.150000	3.0000	02:48:10PM	3.0000	3.5300	3.2500	B	3.5300
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,516	4.15	08/18/2018					3.4000	3.3143	B	3.4000
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,610	4.41	11/20/2018						3.3839	I	3.3839
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,701	4.66	02/19/2019					3.5000	3.4512	B	3.5000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,767	4.84	04/26/2019					4.0213	3.5000	B	4.0213
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,851	5.07	07/19/2019						3.5344	I	3.5344
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,893	5.18	08/30/2019						3.5516	I	3.5516
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,977	5.41	11/22/2019	300.000000	3.5750	10:31:29AM	3.5750		3.5859		3.5750
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,065	5.65	02/18/2020					3.7000	3.6220	B	3.7000

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,248	6.15	08/19/2020											3.6969	I	3.6969	
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,276	6.23	09/16/2020												3.7083	I	3.7083
53	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,367	6.48	12/16/2020	5.000000	3.6500	09:42:32AM	3.6500								3.7456	I	3.7456
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,444	6.69	03/03/2021												3.7771	I	3.7771
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,461	6.74	03/20/2021						4.2500						3.7840	B	4.2500
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,500	6.84	04/28/2021						4.0988						3.8000	B	4.0988
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,675	7.32	10/20/2021												3.8155	I	3.8155
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,710	7.42	11/24/2021						4.0000						3.8186	B	4.0000
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,766	7.57	01/19/2022						3.8500						3.8235	B	3.8500
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,820	7.72	03/14/2022												3.8283	I	3.8283
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,961	8.11	08/02/2022												3.8407	I	3.8407
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,003	8.22	09/13/2022												3.8444	I	3.8444
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,037	8.31	10/17/2022												3.8474	I	3.8474
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,087	8.45	12/06/2022												3.8519	I	3.8519
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,163	8.66	02/20/2023												3.8586	I	3.8586
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,261	8.93	05/29/2023												3.8672	I	3.8672
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,339	9.14	08/15/2023	20.225000	4.0000	03:29:36PM	3.9023	4.1249							3.8741	B	4.1249
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,408	9.33	10/23/2023												3.8802	I	3.8802
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,632	9.94	06/03/2024						4.2485						3.9000	B	4.2485
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,695	10.12	08/05/2024												3.9216	I	3.9216
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,793	10.38	11/11/2024												3.9551	I	3.9551
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,947	10.81	04/14/2025												4.0078	I	4.0078
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,136	11.32	10/20/2025												4.0724	I	4.0724
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,176	11.43	11/29/2025												4.0861	I	4.0861
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,227	11.57	01/19/2026												4.1036	I	4.1036
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,501	12.32	10/20/2026												4.1973	I	4.1973
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,549	12.45	12/07/2026												4.2137	I	4.2137
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,633	12.68	03/01/2027	52.000000	4.4750	03:04:58PM	4.2104								4.2425		4.2104
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,822	13.20	09/06/2027												4.3071	I	4.3071
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,277	14.45	12/04/2028												4.4628	I	4.4628
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,816	15.92	05/27/2030												4.6472	I	4.6472
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,878	16.09	07/28/2030												4.6684	I	4.6684
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,060	16.59	01/26/2031												4.7306	I	4.7306
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,234	17.07	07/19/2031	220.663000	4.5850	03:01:45PM	4.5785	4.8000							4.7902		4.5785
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,312	17.28	10/05/2031												4.8169	I	4.8169
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,432	17.61	02/02/2032	32.000000	5.0000	03:33:57PM	5.0000								4.8579	I	4.8579
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,460	17.69	03/01/2032	167.592000	5.2500	03:27:49PM	4.9090	5.2500							4.8675		4.9090
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,670	18.26	09/27/2032	50.000000	5.1000	11:24:33AM	5.1000								4.9393		5.1000
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,733	18.43	11/29/2032												4.9609	I	4.9609
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,845	18.74	03/21/2033	60.866000	5.0000	02:45:52PM	4.9992	5.3370							4.9992		4.9992
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,439	20.37	11/05/2034												5.0481	I	5.0481
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,768	21.27	09/30/2035												5.0752	I	5.0752
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,845	21.48	12/16/2035	24.000000	5.2000	11:05:31AM	5.2219	5.6250							5.0816	B	5.6250
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,133	22.27	09/29/2036	15.770000	5.3000	03:59:46PM	5.2676								5.1053	I	5.1053
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,454	23.15	08/16/2037	0.500000	5.5000	10:00:25AM	5.5000								5.1317	I	5.1317
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,523	23.33	10/24/2037	559.519163	5.2000	03:28:44PM	5.1298	5.5038							5.1374		5.1298