

BSP Circular 813 Reference Rates - PM
June 25, 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		6	0.02	07/02/2014						3.2188	I	3.2188
2	TBILL 07.09.14	PIBL0614A012	<1M		13	0.04	07/09/2014						2.8250	I	2.8250
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	19	0.05	07/15/2014						2.4875	I	2.4875
4	TBILL 08.06.14*	PIBL1213H088	1M		41	0.11	08/06/2014	20.000000	0.9500	11:40:22AM	0.9525	1.4475	1.2500	B	1.4475
5	TBILL 09.03.14	PIBL1213I096	2M		69	0.19	09/03/2014						1.2167	I	1.2167
6	RTB 05-08	PIID0514I080	3M	6.2500	90	0.25	09/24/2014	20.000000	1.2500	09:37:55AM	1.2500		1.1917	I	1.1917
7	FXTN 07-46	PIBD0714J466	4M	6.5000	100	0.27	10/04/2014						1.1798	I	1.1798
8	TBILL 10.08.14*	PIBL1213J102	3M		104	0.29	10/08/2014					1.3738	1.1750	B	1.3738
9	SPTB 10-03	SPTB1014J037	4M	12.2500	110	0.30	10/14/2014						1.1832	I	1.1832
10	TBILL 11.05.14	PIBL1213K119	5M		132	0.36	11/05/2014						1.2135	I	1.2135
11	TBILL 12.03.14	PIBL0614F026	5M		160	0.44	12/03/2014	5.000000	1.2000	02:18:44PM	1.2000		1.2519	I	1.2519
12	TBILL 01.07.15*	PIBL1214A010	6M		195	0.54	01/07/2015					1.5075	1.3000	B	1.5075
13	FXTN 10-36	PIBD1015B367	8M	12.3750	243	0.67	02/24/2015						1.4469	I	1.4469
14	TBILL 03.04.15	PIBL1214C036	9M		251	0.69	03/04/2015						1.4714	I	1.4714
15	TBILL 04.08.15	PIBL1214D044	10M		286	0.79	04/08/2015						1.5786	I	1.5786
16	FXTN 05-68	PIBD0515E685	11M	6.3750	321	0.88	05/13/2015						1.6857	I	1.6857
17	FXTN 07-47	PIBD0715E477	11M	8.3750	330	0.90	05/22/2015						1.7133	I	1.7133
18	TBILL 06.03.15*	PIBL1214F060	1Y		342	0.94	06/03/2015	7.649000	1.6300	03:05:04PM	1.6299	1.9500	1.7500	B	1.9500
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	390	1.07	07/21/2015						1.8681	I	1.8681
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	419	1.15	08/19/2015	5.250000	2.7500	03:24:26PM	2.7619		1.9394	I	1.9394
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	425	1.16	08/25/2015						1.9542	I	1.9542
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	517	1.42	11/25/2015						2.1805	I	2.1805
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	537	1.47	12/15/2015						2.2297	I	2.2297
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	565	1.55	01/12/2016						2.2986	I	2.2986
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	580	1.59	01/27/2016	5.000000	2.2500	02:34:51PM	2.2500	2.5625	2.3355	B	2.5625
26	RTB 05-10	PIID0516C107	2Y	6.0000	616	1.69	03/03/2016	19.150000	2.8750	03:50:17PM	2.8750		2.4240	I	2.4240
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	643	1.76	03/30/2016						2.4904	I	2.4904
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	669	1.83	04/25/2016	8,115.705000	2.5150	04:14:48PM	2.5587	2.6125	2.5544		2.5587
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	671	1.84	04/27/2016					2.9825	2.5593	B	2.9825
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	801	2.19	09/04/2016	2.000000	2.8250	11:42:10AM	2.8250	3.0000	2.6395	B	3.0000
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	821	2.25	09/24/2016						2.6519	I	2.6519
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	874	2.39	11/16/2016						2.6846	I	2.6846
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,009	2.76	03/31/2017						2.7679	I	2.7679
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,033	2.83	04/24/2017						2.7827	I	2.7827
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,061	2.90	05/22/2017					3.1125	2.8000	B	3.1125
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,105	3.03	07/05/2017						2.8423	I	2.8423
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,150	3.15	08/19/2017						2.8856	I	2.8856
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,154	3.16	08/23/2017						2.8894	I	2.8894
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,220	3.34	10/28/2017						2.9529	I	2.9529
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,231	3.37	11/08/2017						2.9635	I	2.9635
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,315	3.60	01/31/2018						3.0442	I	3.0442
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,427	3.91	05/23/2018	1,317.700000	3.1500	03:35:16PM	3.1519	3.5098	3.1519		3.1519
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,514	4.15	08/18/2018	50.000000	3.3100	10:28:56AM	3.3100	3.4000	3.2415		3.3100
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,608	4.40	11/20/2018						3.3383	I	3.3383
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,699	4.65	02/19/2019					3.5000	3.4320	B	3.5000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,765	4.83	04/26/2019					4.1265	3.5000	B	4.1265
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,849	5.06	07/19/2019						3.5230	I	3.5230
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,891	5.18	08/30/2019						3.5346	I	3.5346
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,975	5.41	11/22/2019	4,650.000000	3.5550	04:13:50PM	3.5316		3.5576		3.5316
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,063	5.65	02/18/2020					3.7000	3.5817	B	3.7000

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,246	6.15	08/19/2020											3.6319	I	3.6319	
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,274	6.23	09/16/2020												3.6396	I	3.6396
53	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,365	6.48	12/16/2020												3.6645	I	3.6645
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,442	6.69	03/03/2021	356.300000	3.7000	11:47:58AM	3.7145								3.6856		3.7145
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,459	6.73	03/20/2021	1,012.000000	3.7000	03:06:15PM	3.7000	3.7950							3.6903		3.7000
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,498	6.84	04/28/2021	50.000000	3.6250	09:26:47AM	3.6250	4.1213							3.7010		3.6250
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,673	7.32	10/20/2021	251.700000	4.0000	09:11:37AM	4.0000								3.7318		4.0000
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,708	7.41	11/24/2021	50.700000	3.9500	11:24:33AM	3.9500								3.7379		3.9500
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,764	7.57	01/19/2022	135.848389	3.8500	03:00:07PM	3.7742	4.1000							3.7478		3.7742
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,818	7.72	03/14/2022												3.7573	I	3.7573
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,959	8.10	08/02/2022												3.7820	I	3.7820
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,001	8.22	09/13/2022												3.7894	I	3.7894
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,035	8.31	10/17/2022												3.7954	I	3.7954
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,085	8.45	12/06/2022	519.301000	3.9450	12:03:37PM	4.0965								3.8042		4.0965
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,161	8.65	02/20/2023												3.8176	I	3.8176
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,259	8.92	05/29/2023												3.8348	I	3.8348
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,337	9.14	08/15/2023	839.163500	3.9000	03:34:52PM	3.9585	4.1200							3.8485		3.9585
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,406	9.33	10/23/2023												3.8606	I	3.8606
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,630	9.94	06/03/2024						4.2438						3.9000	B	4.2438
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,693	10.11	08/05/2024												3.9240	I	3.9240
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,791	10.38	11/11/2024												3.9614	I	3.9614
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,945	10.80	04/14/2025												4.0201	I	4.0201
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,134	11.32	10/20/2025												4.0922	I	4.0922
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,174	11.43	11/29/2025												4.1074	I	4.1074
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,225	11.57	01/19/2026												4.1269	I	4.1269
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,499	12.32	10/20/2026	6.000000	4.4500	03:34:10PM	4.4500								4.2313	I	4.2313
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,547	12.45	12/07/2026												4.2496	I	4.2496
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,631	12.68	03/01/2027	47.700000	4.4500	03:46:07PM	4.3782								4.2816	I	4.2816
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,820	13.20	09/06/2027	0.300000	4.1250	02:20:06PM	4.1250								4.3537	I	4.3537
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,275	14.44	12/04/2028												4.5272	I	4.5272
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,814	15.92	05/27/2030	4.100000	4.8000	11:15:41AM	4.8000								4.7327	I	4.7327
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,876	16.09	07/28/2030												4.7563	I	4.7563
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,058	16.59	01/26/2031												4.8257	I	4.8257
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,232	17.06	07/19/2031	452.220000	4.4500	02:08:43PM	4.5671	4.8750							4.8920		4.5671
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,310	17.28	10/05/2031												4.9218	I	4.9218
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,430	17.60	02/02/2032												4.9675	I	4.9675
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,458	17.68	03/01/2032	85.610000	4.9000	03:34:33PM	4.8839	5.3500							4.9782		4.8839
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,668	18.26	09/27/2032												5.0583	I	5.0583
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,731	18.43	11/29/2032												5.0823	I	5.0823
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,843	18.74	03/21/2033	28.385000	5.0000	03:45:02PM	4.8658	5.4000							5.1250	B	5.4000
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,437	20.36	11/05/2034	0.300000	4.9500	02:20:17PM	4.9500								5.1585	I	5.1585
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,766	21.26	09/30/2035												5.1770	I	5.1770
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,843	21.47	12/16/2035	16.158589	5.0750	04:12:24PM	5.1911	5.3749							5.1814	B	5.3749
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,131	22.26	09/29/2036	6.000000	5.4000	03:19:41PM	5.4000								5.1976	I	5.1976
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,452	23.14	08/16/2037	5.022000	5.5000	09:20:13AM	5.5000								5.2157	I	5.2157
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,521	23.33	10/24/2037	57.042312	5.1650	03:18:09PM	5.1855	5.5150							5.2196		5.1855