

BSP Circular 813 Reference Rates - PM
June 26, 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		5	0.01	07/02/2014						3.2631	I	3.2631
2	TBILL 07.09.14	PIBL0614A012	<1M		12	0.03	07/09/2014						2.8487	I	2.8487
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	18	0.05	07/15/2014						2.4934	I	2.4934
4	TBILL 08.06.14*	PIBL1213H088	1M		40	0.11	08/06/2014	246.410000	1.3500	02:52:51PM	1.1907	1.4513	1.1907		1.1907
5	TBILL 09.03.14	PIBL1213I096	2M		68	0.19	09/03/2014	15.018000	0.9500	02:56:40PM	0.9500		1.1837	I	1.1837
6	RTB 05-08	PIID0514I080	3M	6.2500	89	0.24	09/24/2014						1.1785	I	1.1785
7	FXTN 07-46	PIBD0714J466	4M	6.5000	99	0.27	10/04/2014						1.1760	I	1.1760
8	TBILL 10.08.14*	PIBL1213J102	3M		103	0.28	10/08/2014					1.3592	1.1750	B	1.3592
9	SPTB 10-03	SPTB1014J037	4M	12.2500	109	0.30	10/14/2014						1.1832	I	1.1832
10	TBILL 11.05.14	PIBL1213K119	5M		131	0.36	11/05/2014						1.2135	I	1.2135
11	TBILL 12.03.14	PIBL0614F026	5M		159	0.44	12/03/2014	95.000000	1.2500	03:42:21PM	1.2500		1.2519		1.2500
12	TBILL 01.07.15*	PIBL1214A010	6M		194	0.53	01/07/2015					1.5105	1.3000	B	1.5105
13	FXTN 10-36	PIBD1015B367	8M	12.3750	242	0.66	02/24/2015						1.4469	I	1.4469
14	TBILL 03.04.15	PIBL1214C036	9M		250	0.69	03/04/2015						1.4714	I	1.4714
15	TBILL 04.08.15	PIBL1214D044	10M		285	0.78	04/08/2015						1.5786	I	1.5786
16	FXTN 05-68	PIBD0515E685	11M	6.3750	320	0.88	05/13/2015	150.000000	2.0000	02:38:48PM	2.0000		1.6857		2.0000
17	FXTN 07-47	PIBD0715E477	11M	8.3750	329	0.90	05/22/2015						1.7133	I	1.7133
18	TBILL 06.03.15*	PIBL1214F060	1Y		341	0.94	06/03/2015	1.617992	1.6250	12:01:12PM	1.6219	1.9566	1.7500	B	1.9566
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	389	1.07	07/21/2015						1.8549	I	1.8549
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	418	1.14	08/19/2015	0.582000	3.0000	11:24:49AM	3.0000		1.9182	I	1.9182
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	424	1.16	08/25/2015						1.9313	I	1.9313
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	516	1.41	11/25/2015						2.1323	I	2.1323
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	536	1.47	12/15/2015						2.1760	I	2.1760
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	564	1.54	01/12/2016						2.2372	I	2.2372
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	579	1.59	01/27/2016	0.250000	2.0750	02:43:25PM	2.0750	2.5625	2.2700	B	2.5625
26	RTB 05-10	PIID0516C107	2Y	6.0000	615	1.68	03/03/2016					2.8000	2.3486	B	2.8000
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	642	1.76	03/30/2016						2.4076	I	2.4076
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	668	1.83	04/25/2016	12,996.720000	2.4600	03:50:36PM	2.4689	2.5500	2.4644		2.4689
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	670	1.83	04/27/2016					3.0132	2.4688	B	3.0132
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	800	2.19	09/04/2016	150.000000	2.5800	03:21:06PM	2.5683	2.8750	2.5521		2.5683
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	820	2.25	09/24/2016	3.946000	2.7000	10:54:54AM	2.7000		2.5650	I	2.5650
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	873	2.39	11/16/2016						2.5989	I	2.5989
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,008	2.76	03/31/2017						2.6855	I	2.6855
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,032	2.83	04/24/2017						2.7009	I	2.7009
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,060	2.90	05/22/2017	860.840000	2.7000	11:53:02AM	2.7188	3.0555	2.7188		2.7188
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,104	3.02	07/05/2017						2.7646	I	2.7646
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,149	3.15	08/19/2017						2.8115	I	2.8115
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,153	3.16	08/23/2017						2.8157	I	2.8157
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,219	3.34	10/28/2017						2.8844	I	2.8844
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,230	3.37	11/08/2017						2.8959	I	2.8959
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,314	3.60	01/31/2018					3.5000	2.9833	B	3.5000
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,426	3.90	05/23/2018	500.000000	3.1000	03:13:34PM	3.1000	3.4195	3.1000		3.1000
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,513	4.14	08/18/2018	30.000000	3.2250	02:48:22PM	3.2250	3.2750	3.2030	B	3.2750
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,607	4.40	11/20/2018						3.3142	I	3.3142
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,698	4.65	02/19/2019	1.200000	3.5000	10:19:21AM	3.5000	3.5000	3.4219	B	3.5000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,764	4.83	04/26/2019					4.0908	3.5000	B	4.0908
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,848	5.06	07/19/2019						3.5173	I	3.5173
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,890	5.17	08/30/2019						3.5260	I	3.5260
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,974	5.40	11/22/2019	3,092.910000	3.5400	03:28:31PM	3.5336	3.6500	3.5433		3.5336
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,062	5.65	02/18/2020	63.800000	3.6475	03:15:49PM	3.6475	3.7000	3.5615		3.6475

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,245	6.15	08/19/2020							3.5992	I	3.5992
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,273	6.22	09/16/2020							3.6050	I	3.6050
53	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,364	6.47	12/16/2020	3.000000	3.5500	10:19:59AM	3.5666			3.6238	I	3.6238
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,441	6.68	03/03/2021	1.457000	3.7000	10:59:49AM	3.7000			3.6396	I	3.6396
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,458	6.73	03/20/2021	1,103.480000	3.6750	04:01:24PM	3.6512	3.9500		3.6432		3.6512
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,497	6.84	04/28/2021					4.1079		3.6512	B	4.1079
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,672	7.32	10/20/2021	2.710000	3.8500	02:31:40PM	3.9167			3.6897	I	3.6897
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,707	7.41	11/24/2021					4.0000		3.6974	B	4.0000
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,763	7.56	01/19/2022	105.000000	3.7300	02:11:45PM	3.7331	3.9550		3.7097		3.7331
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,817	7.71	03/14/2022							3.7215	I	3.7215
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,958	8.10	08/02/2022							3.7525	I	3.7525
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,000	8.21	09/13/2022							3.7618	I	3.7618
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,034	8.31	10/17/2022							3.7692	I	3.7692
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,084	8.44	12/06/2022	4.000000	3.8500	03:27:39PM	3.8500			3.7802	I	3.7802
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,160	8.65	02/20/2023							3.7969	I	3.7969
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,258	8.92	05/29/2023							3.8185	I	3.8185
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,336	9.13	08/15/2023	888.615000	3.8500	04:13:24PM	3.8513	4.1198		3.8356		3.8513
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,405	9.32	10/23/2023							3.8508	I	3.8508
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,629	9.94	06/03/2024					4.2276		3.9000	B	4.2276
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,692	10.11	08/05/2024							3.9245	I	3.9245
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,790	10.38	11/11/2024							3.9626	I	3.9626
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,944	10.80	04/14/2025							4.0225	I	4.0225
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,133	11.32	10/20/2025							4.0961	I	4.0961
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,173	11.43	11/29/2025							4.1116	I	4.1116
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,224	11.56	01/19/2026							4.1315	I	4.1315
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,498	12.31	10/20/2026	2.000000	4.4500	03:05:53PM	4.4500			4.2381	I	4.2381
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,546	12.45	12/07/2026							4.2568	I	4.2568
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,630	12.68	03/01/2027	700.000000	4.3000	04:03:27PM	4.3000			4.2894		4.3000
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,819	13.19	09/06/2027							4.3630	I	4.3630
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,274	14.44	12/04/2028							4.5400	I	4.5400
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,813	15.92	05/27/2030							4.7497	I	4.7497
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,875	16.08	07/28/2030							4.7738	I	4.7738
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,057	16.58	01/26/2031							4.8446	I	4.8446
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,231	17.06	07/19/2031	1,305.000000	4.5325	04:09:48PM	4.5277	5.0000		4.9123		4.5277
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,309	17.27	10/05/2031							4.9426	I	4.9426
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,429	17.60	02/02/2032							4.9893	I	4.9893
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,457	17.68	03/01/2032	1.500000	4.9000	03:07:38PM	4.9000	5.1350		5.0002	B	5.1350
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,667	18.25	09/27/2032							5.0819	I	5.0819
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,730	18.43	11/29/2032							5.1064	I	5.1064
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,842	18.73	03/21/2033	26.464000	4.8500	11:43:51AM	4.9286	5.4118		5.1500	B	5.4118
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,436	20.36	11/05/2034							5.1449	I	5.1449
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,765	21.26	09/30/2035							5.1420	I	5.1420
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,842	21.47	12/16/2035	152.000000	5.2000	04:03:46PM	5.1671	5.5000		5.1414		5.1671
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,130	22.26	09/29/2036							5.1389	I	5.1389
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,451	23.14	08/16/2037	83.500000	5.2000	03:54:13PM	5.2463			5.1361		5.2463
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,520	23.33	10/24/2037	1,587.418000	5.1750	04:06:21PM	5.1267	5.5026		5.1355		5.1267