

BSP Circular 813 Reference Rates - PM
June 27, 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		2	0.01	07/02/2014						3.4375	I	3.4375
2	TBILL 07.09.14	PIBL0614A012	<1M		9	0.02	07/09/2014						3.0000	I	3.0000
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	15	0.04	07/15/2014						2.6250	I	2.6250
4	TBILL 08.06.14*	PIBL1213H088	1M		37	0.10	08/06/2014	15.010000	0.9250	10:35:04AM	0.9250	1.4525	1.2500	B	1.4525
5	TBILL 09.03.14	PIBL1213I096	2M		65	0.18	09/03/2014	15.018000	0.9500	10:35:34AM	0.9500		1.2167	I	1.2167
6	RTB 05-08	PIID0514I080	3M	6.2500	86	0.24	09/24/2014						1.1917	I	1.1917
7	FXTN 07-46	PIBD0714J466	3M	6.5000	96	0.26	10/04/2014						1.1798	I	1.1798
8	TBILL 10.08.14*	PIBL1213J102	3M		100	0.27	10/08/2014					1.3713	1.1750	B	1.3713
9	SPTB 10-03	SPTB1014J037	4M	12.2500	106	0.29	10/14/2014	500.000000	1.7700	02:13:23PM	1.7700		1.1832		1.7700
10	TBILL 11.05.14	PIBL1213K119	4M		128	0.35	11/05/2014						1.2135	I	1.2135
11	TBILL 12.03.14	PIBL0614F026	5M		156	0.43	12/03/2014						1.2519	I	1.2519
12	TBILL 01.07.15*	PIBL1214A010	6M		191	0.52	01/07/2015					1.5163	1.3000	B	1.5163
13	FXTN 10-36	PIBD1015B367	8M	12.3750	239	0.65	02/24/2015						1.4155	I	1.4155
14	TBILL 03.04.15	PIBL1214C036	8M		247	0.68	03/04/2015						1.4348	I	1.4348
15	TBILL 04.08.15	PIBL1214D044	9M		282	0.77	04/08/2015						1.5190	I	1.5190
16	FXTN 05-68	PIBD0515E685	11M	6.3750	317	0.87	05/13/2015	50.000000	1.8750	02:49:23PM	1.8750		1.6033		1.8750
17	FXTN 07-47	PIBD0715E477	11M	8.3750	326	0.89	05/22/2015	90.000000	1.8750	02:49:44PM	1.8611		1.6249		1.8611
18	TBILL 06.03.15*	PIBL1214F060	1Y		338	0.93	06/03/2015	650.010616	1.6500	02:13:26PM	1.6538	1.9563	1.6538		1.6538
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	386	1.06	07/21/2015						1.7610	I	1.7610
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	415	1.14	08/19/2015	10.050000	2.2500	03:45:05PM	2.2500		1.8258	I	1.8258
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	421	1.15	08/25/2015						1.8392	I	1.8392
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	513	1.40	11/25/2015	140.000000	2.3200	02:13:31PM	2.3200		2.0447		2.3200
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	533	1.46	12/15/2015						2.0894	I	2.0894
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	561	1.54	01/12/2016						2.1519	I	2.1519
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	576	1.58	01/27/2016	601.100000	2.4000	02:06:42PM	2.1604	2.3583	2.1854		2.1604
26	RTB 05-10	PIID0516C107	2Y	6.0000	612	1.68	03/03/2016	3.850000	2.4000	03:55:36PM	2.4331	2.7500	2.2658	B	2.7500
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	639	1.75	03/30/2016						2.3262	I	2.3262
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	665	1.82	04/25/2016	10,551.500000	2.3800	04:14:22PM	2.4017	2.5500	2.3842		2.4017
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	667	1.83	04/27/2016					3.0158	2.3887	B	3.0158
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	797	2.18	09/04/2016	705.200000	2.5200	02:13:34PM	2.5234	2.8750	2.4867		2.5234
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	817	2.24	09/24/2016	1.000000	3.0000	03:22:55PM	3.0000		2.5018	I	2.5018
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	870	2.38	11/16/2016						2.5417	I	2.5417
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,005	2.75	03/31/2017						2.6435	I	2.6435
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,029	2.82	04/24/2017	5.000000	2.7950	02:50:55PM	2.7950	4.9000	2.6616	B	4.9000
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,057	2.89	05/22/2017	1,493.000000	2.6700	04:12:34PM	2.6823	3.0245	2.6827		2.6823
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,101	3.01	07/05/2017						2.7233	I	2.7233
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,146	3.14	08/19/2017						2.7647	I	2.7647
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,150	3.15	08/23/2017						2.7684	I	2.7684
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,216	3.33	10/28/2017	2.000000	3.2500	02:09:05PM	3.2500		2.8293	I	2.8293
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,227	3.36	11/08/2017						2.8394	I	2.8394
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,311	3.59	01/31/2018	250.000000	3.0700	11:04:22AM	3.0700	3.3750	2.9169		3.0700
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,423	3.90	05/23/2018	2,394.674000	2.9900	03:26:09PM	3.0148	3.3950	3.0201		3.0148
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,510	4.13	08/18/2018	1.600000	3.3000	02:09:23PM	3.3000	3.2625	3.1436	B	3.2625
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,604	4.39	11/20/2018						3.2771	I	3.2771
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,695	4.64	02/19/2019					3.5000	3.4063	B	3.5000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,761	4.82	04/26/2019					4.0613	3.5000	B	4.0613
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,845	5.05	07/19/2019						3.5148	I	3.5148
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,887	5.17	08/30/2019						3.5222	I	3.5222
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,971	5.40	11/22/2019	4,296.250000	3.5050	04:08:48PM	3.5017	3.7500	3.5370		3.5017
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,059	5.64	02/18/2020	163.939000	3.6750	02:34:52PM	3.6384		3.5525		3.6384

