

BSP Circular 813 Reference Rates - PM
June 30, 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		1	0.00	07/02/2014						3.5000	I	3.5000
2	TBILL 07.09.14	PIBL0614A012	<1M		8	0.02	07/09/2014						2.9922	I	2.9922
3	FXTN 10-35	PIBD1014G356	<1M	12.7500	14	0.04	07/15/2014						2.5569	I	2.5569
4	TBILL 08.06.14*	PIBL1213H088	1M		36	0.10	08/06/2014	2,346.410000	0.9500	03:08:45PM	0.9608	1.4475	0.9608		0.9608
5	TBILL 09.03.14	PIBL1213I096	2M		64	0.18	09/03/2014						1.0449	I	1.0449
6	RTB 05-08	PIID0514I080	3M	6.2500	85	0.23	09/24/2014	22.137000	1.5000	03:46:26PM	1.5000		1.1080	I	1.1080
7	FXTN 07-46	PIBD0714J466	3M	6.5000	95	0.26	10/04/2014						1.1380	I	1.1380
8	TBILL 10.08.14*	PIBL1213J102	3M		99	0.27	10/08/2014					1.3538	1.1500	B	1.3538
9	SPTB 10-03	SPTB1014J037	4M	12.2500	105	0.29	10/14/2014						1.1599	I	1.1599
10	TBILL 11.05.14	PIBL1213K119	4M		127	0.35	11/05/2014						1.1962	I	1.1962
11	TBILL 12.03.14	PIBL0614F026	5M		155	0.43	12/03/2014						1.2423	I	1.2423
12	TBILL 01.07.15*	PIBL1214A010	6M		190	0.52	01/07/2015					1.5163	1.3000	B	1.5163
13	FXTN 10-36	PIBD1015B367	8M	12.3750	238	0.65	02/24/2015						1.4306	I	1.4306
14	TBILL 03.04.15	PIBL1214C036	8M		246	0.68	03/04/2015						1.4524	I	1.4524
15	TBILL 04.08.15	PIBL1214D044	9M		281	0.77	04/08/2015						1.5476	I	1.5476
16	FXTN 05-68	PIBD0515E685	11M	6.3750	316	0.87	05/13/2015						1.6429	I	1.6429
17	FXTN 07-47	PIBD0715E477	11M	8.3750	325	0.89	05/22/2015						1.6673	I	1.6673
18	TBILL 06.03.15*	PIBL1214F060	1Y		337	0.93	06/03/2015	6.682000	1.6250	02:51:50PM	1.6310	1.9150	1.7000	B	1.9150
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	385	1.05	07/21/2015						1.7881	I	1.7881
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	414	1.13	08/19/2015	0.200000	2.5000	03:22:10PM	2.0235		1.8414	I	1.8414
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	420	1.15	08/25/2015						1.8524	I	1.8524
22	FXTN 05-69	PIBD0515K697	1.5Y	4.6250	512	1.40	11/25/2015						2.0213	I	2.0213
23	FXTN 10-38	PIBD1015L384	1.5Y	10.1250	532	1.46	12/15/2015						2.0580	I	2.0580
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	560	1.53	01/12/2016						2.1094	I	2.1094
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	575	1.57	01/27/2016	576.521682	2.2000	03:49:05PM	2.1515	2.4250	2.1369		2.1515
26	RTB 05-10	PIID0516C107	2Y	6.0000	611	1.67	03/03/2016	0.417000	2.6000	03:21:20PM	2.5520		2.2030	I	2.2030
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	638	1.75	03/30/2016						2.2526	I	2.2526
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	664	1.82	04/25/2016	13,471.480000	2.3475	04:14:32PM	2.3105	2.4667	2.3003		2.3105
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	666	1.82	04/27/2016					2.9050	2.3040	B	2.9050
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	796	2.18	09/04/2016	48.700000	2.3750	03:47:51PM	2.4066	3.0000	2.4072	B	3.0000
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	816	2.23	09/24/2016	3.900000	2.7500	11:22:08AM	2.7500		2.4230	I	2.4230
32	FXTN 10-43	PIBD1016K436	2.5Y	6.2500	869	2.38	11/16/2016						2.4651	I	2.4651
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,004	2.75	03/31/2017	1.600000	3.1250	10:08:30AM	3.1250		2.5722	I	2.5722
34	FXTN 20-01	PIBD2017D011	3Y	14.3750	1,028	2.81	04/24/2017						2.5913	I	2.5913
35	FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1,056	2.89	05/22/2017	2,552.000000	2.6500	04:14:28PM	2.6132	2.9713	2.6135		2.6132
36	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,100	3.01	07/05/2017						2.6571	I	2.6571
37	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,145	3.13	08/19/2017	0.400000	3.1500	11:01:40AM	3.1500		2.7017	I	2.7017
38	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,149	3.15	08/23/2017						2.7057	I	2.7057
39	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,215	3.33	10/28/2017						2.7712	I	2.7712
40	FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1,226	3.36	11/08/2017	100.000000	3.0500	10:08:25AM	3.0500	3.6250	2.7821		3.0500
41	FXTN 10-45	PIBD1018A451	4Y	5.8750	1,310	3.59	01/31/2018	135.731000	3.0250	03:07:56PM	3.0138	3.2500	2.8653		3.0138
42	FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1,422	3.89	05/23/2018	2,169.068000	2.9800	03:45:46PM	2.9741	3.2450	2.9764		2.9741
43	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,509	4.13	08/18/2018	279.400000	3.1250	03:32:40PM	3.1552	3.7500	3.1112		3.1552
44	FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1,603	4.39	11/20/2018						3.2568	I	3.2568
45	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,694	4.64	02/19/2019					3.5000	3.3978	B	3.5000
46	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,760	4.82	04/26/2019					4.0475	3.5000	B	4.0475
47	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,844	5.05	07/19/2019						3.5120	I	3.5120
48	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,886	5.16	08/30/2019						3.5179	I	3.5179
49	FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1,970	5.39	11/22/2019	2,481.000000	3.4900	04:13:13PM	3.4777	3.5950	3.5299		3.4777
50	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,058	5.63	02/18/2020	19.000000	3.7150	11:12:44AM	3.7150	3.6500	3.5424	B	3.6500

51	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,241	6.14	08/19/2020											3.5684	I	3.5684	
52	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,269	6.21	09/16/2020												3.5724	I	3.5724
53	FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2,360	6.46	12/16/2020												3.5854	I	3.5854
54	RTB 10-02	PIID1021C027	7Y	7.3750	2,437	6.67	03/03/2021	0.400000	3.6750	03:54:53PM	3.6750								3.5963	I	3.5963
55	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,454	6.72	03/20/2021	250.000000	3.6000	11:31:29AM	3.6000	3.7950							3.5988		3.6000
56	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,493	6.83	04/28/2021	50.000000	3.6250	03:45:37PM	3.6250	4.1013							3.6043		3.6250
57	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,668	7.30	10/20/2021	1.000000	3.8750	11:21:44AM	3.8750								3.6500	I	3.6500
58	FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2,703	7.40	11/24/2021	1,094.464000	3.8850	11:51:53AM	3.9430								3.6592		3.9430
59	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,759	7.55	01/19/2022	274.940000	3.7500	03:11:09PM	3.7452	4.1250							3.6738		3.7452
60	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,813	7.70	03/14/2022												3.6879	I	3.6879
61	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2,954	8.09	08/02/2022												3.7247	I	3.7247
62	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2,996	8.20	09/13/2022	20.279000	3.7000	09:03:35AM	3.7000								3.7357	I	3.7357
63	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,030	8.30	10/17/2022												3.7446	I	3.7446
64	FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3,080	8.43	12/06/2022	422.046000	3.9000	03:29:02PM	3.9803								3.7576		3.9803
65	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,156	8.64	02/20/2023												3.7775	I	3.7775
66	FXTN 20-05	PIBD2023E054	9Y	11.8750	3,254	8.91	05/29/2023												3.8031	I	3.8031
67	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,332	9.12	08/15/2023	593.754000	3.8350	03:54:44PM	3.8561	4.0000							3.8235		3.8561
68	FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3,401	9.31	10/23/2023												3.8415	I	3.8415
69	FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3,625	9.92	06/03/2024						4.2225						3.9000	B	4.2225
70	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,688	10.10	08/05/2024												3.9245	I	3.9245
71	FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3,786	10.37	11/11/2024												3.9626	I	3.9626
72	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,940	10.79	04/14/2025												4.0225	I	4.0225
73	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,129	11.30	10/20/2025												4.0961	I	4.0961
74	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,169	11.41	11/29/2025												4.1116	I	4.1116
75	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,220	11.55	01/19/2026												4.1315	I	4.1315
76	RTB 15-01	PIID1526J019	13Y	6.2500	4,494	12.30	10/20/2026	5.480000	4.7500	03:03:10PM	4.3843								4.2381	I	4.2381
77	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,542	12.44	12/07/2026												4.2568	I	4.2568
78	RTB 15-02	PIID1527C023	13Y	5.3750	4,626	12.67	03/01/2027												4.2894	I	4.2894
79	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,815	13.18	09/06/2027												4.3630	I	4.3630
80	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,270	14.43	12/04/2028												4.5400	I	4.5400
81	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,809	15.90	05/27/2030												4.7497	I	4.7497
82	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,871	16.07	07/28/2030												4.7738	I	4.7738
83	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,053	16.57	01/26/2031												4.8446	I	4.8446
84	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,227	17.05	07/19/2031	703.400000	4.7250	04:01:24PM	4.5993	4.8750							4.9123		4.5993
85	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,305	17.26	10/05/2031												4.9426	I	4.9426
86	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,425	17.59	02/02/2032	5.500000	5.1500	02:31:51PM	5.0135								4.9893	I	4.9893
87	RTB 20-01	PIID2032C014	18Y	5.8750	6,453	17.67	03/01/2032	329.100000	5.0799	03:49:41PM	4.8787	5.0800							5.0002		4.8787
88	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,663	18.24	09/27/2032	2.000000	5.0000	11:15:32AM	5.0000								5.0819	I	5.0819
89	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,726	18.41	11/29/2032												5.1064	I	5.1064
90	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,838	18.72	03/21/2033	17.980000	4.8600	02:37:54PM	4.8597	5.4313							5.1500	B	5.4313
91	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,432	20.35	11/05/2034												5.1517	I	5.1517
92	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,761	21.25	09/30/2035												5.1527	I	5.1527
93	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,838	21.46	12/16/2035	102.200000	5.2000	04:03:47PM	5.2000	5.3750							5.1529		5.2000
94	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,126	22.25	09/29/2036												5.1538	I	5.1538
95	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,447	23.13	08/16/2037	1.700000	5.2000	02:19:31PM	5.2000								5.1547	I	5.1547
96	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,516	23.32	10/24/2037	247.736000	5.1500	04:04:16PM	5.1360	5.4960							5.1549		5.1360