

BSP Circular 813 Reference Rates - PM
March 31, 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 04.02.14	PIBL1213D046	<1M		1	0.00	04/02/2014						3.5000	I	3.5000	
2	TBILL 04.10.14	PIBL0613J042	<1M		9	0.02	04/10/2014						2.9349	I	2.9349	
3	TBILL 05.07.14*	PIBL1213E056	1M		36	0.10	05/07/2014	347.627378	1.0000	11:18:38AM	1.0279	1.8188	1.0279		1.0279	
4	TBILL 06.04.14	PIBL1213F062	2M		64	0.18	06/04/2014	35.455000	1.0250	11:00:54AM	1.0250		1.2639	I	1.2639	
5	TBILL 07.02.14*	PIBL1213G070	3M		92	0.25	07/02/2014					1.7263	1.5000	B	1.7263	
6	FXTN 10-35	PIBD1014G356	4M	12.7500	105	0.29	07/15/2014						1.4734	I	1.4734	
7	TBILL 08.06.14	PIBL1213H088	4M		127	0.35	08/06/2014	59.020000	1.2500	03:39:48PM	1.3855		1.4283		1.3855	
8	TBILL 09.03.14	PIBL1213I096	5M		155	0.43	09/03/2014						1.3710	I	1.3710	
9	RTB 05-08	PIID0514I080	6M	6.2500	176	0.48	09/24/2014						1.3280	I	1.3280	
10	FXTN 07-46	PIBD0714J466	6M	6.5000	186	0.51	10/04/2014						1.3075	I	1.3075	
11	TBILL 10.08.14*	PIBL1213J102	6M		190	0.52	10/08/2014	67.335000	1.3000	03:38:53PM	1.2993	2.0663	1.2993		1.2993	
12	SPTB 10-03	SPTB1014J037	7M	12.2500	196	0.54	10/14/2014	500.000000	1.6600	08:52:01AM	1.6600		1.3003		1.6600	
13	TBILL 11.05.14	PIBL1213K119	7M		218	0.60	11/05/2014	0.350000	1.9000	10:46:35AM	1.9000		1.3042	I	1.3042	
14	TBILL 01.07.15	PIBL1214A010	9M		281	0.77	01/07/2015	13.456000	1.3000	03:52:38PM	1.3266		1.3152	I	1.3152	
15	FXTN 10-36	PIBD1015B367	11M	12.3750	329	0.90	02/24/2015						1.3236	I	1.3236	
16	TBILL 03.04.15*	PIBL1214C036	1Y		337	0.93	03/04/2015	56.771000	1.3250	12:05:05PM	1.3250	2.3460	1.3250		1.3250	
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	407	1.11	05/13/2015						1.5125	I	1.5125	
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	416	1.14	05/22/2015	80.000000	1.8000	03:05:27PM	1.8000		1.5366		1.8000	
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	476	1.30	07/21/2015						1.6973	I	1.6973	
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	505	1.38	08/19/2015						1.7750	I	1.7750	
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	511	1.40	08/25/2015						1.7911	I	1.7911	
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	603	1.65	11/25/2015						2.0375	I	2.0375	
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	623	1.71	12/15/2015						2.0911	I	2.0911	
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	651	1.78	01/12/2016						2.1661	I	2.1661	
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	666	1.82	01/27/2016	7.188000	2.4500	03:41:33PM	2.4733	2.4375	2.2062	B	2.4375	
26	RTB 05-10	PIID0516C107	2Y	6.0000	702	1.92	03/03/2016						3.0000	2.3027	B	3.0000
27	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	729	2.00	03/30/2016						2.8138	2.3750	B	2.8138
28	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	755	2.07	04/25/2016	335.000000	2.1250	03:04:50PM	2.2966	2.5250	2.4112		2.2966	
29	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	757	2.07	04/27/2016						2.4140	I	2.4140	
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	887	2.43	09/04/2016	248.427000	2.7500	11:55:04AM	2.5089	3.5000	2.5950		2.5089	
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	907	2.48	09/24/2016						3.7500	2.6228	B	3.7500
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	960	2.63	11/16/2016						2.6966	I	2.6966	
33	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,095	3.00	03/31/2017	226.450000	2.8000	11:56:05AM	2.8846	3.2203	2.8846		2.8846	
34	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,119	3.06	04/24/2017						2.9061	I	2.9061	
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,191	3.26	07/05/2017						2.9704	I	2.9704	
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,236	3.38	08/19/2017						3.0107	I	3.0107	
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,240	3.39	08/23/2017						3.0142	I	3.0142	
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,306	3.58	10/28/2017	62.400000	3.5000	11:55:39AM	3.2355		3.0733		3.2355	
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,317	3.61	11/08/2017						3.9750	3.0831	B	3.9750
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,401	3.84	01/31/2018	100.000000	3.1100	11:13:51AM	3.1100	3.4488	3.1582		3.1100	
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,513	4.14	05/23/2018	5.640000	3.1500	03:45:54PM	3.1786	3.5000	3.2214	B	3.5000	
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,600	4.38	08/18/2018	1.000000	3.1500	03:03:48PM	3.1500	3.9750	3.2706	B	3.9750	
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,694	4.64	11/20/2018						3.3236	I	3.3236	
44	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,785	4.89	02/19/2019	110.000000	3.3750	11:58:54AM	3.3750	3.8025	3.3750		3.3750	
45	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,851	5.07	04/26/2019						3.3942	I	3.3942	
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,935	5.30	07/19/2019						3.4187	I	3.4187	
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,977	5.41	08/30/2019						3.4309	I	3.4309	
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,061	5.64	11/22/2019	66.850000	3.3250	03:23:50PM	3.3354		3.4554		3.3354	
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,149	5.88	02/18/2020						3.4810	I	3.4810	
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,332	6.38	08/19/2020	100.000000	3.7050	10:43:16AM	3.7050		3.5343		3.7050	

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,360	6.46	09/16/2020							3.5425	I	3.5425
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,451	6.71	12/16/2020							3.5690	I	3.5690
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,528	6.92	03/03/2021	1.400000	3.6500	08:59:38AM	3.6500			3.5914	I	3.5914
54	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,545	6.97	03/20/2021	642.039000	3.5750	03:07:04PM	3.5962	3.9374		3.5964		3.5962
55	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,584	7.07	04/28/2021	100.000000	3.7850	03:08:22PM	3.7850			3.6213		3.7850
56	RTB 10-03	PIID1021J039	8Y	5.7500	2,759	7.55	10/20/2021							3.7328	I	3.7328
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,794	7.65	11/24/2021	81.300000	3.8700	03:44:45PM	3.8731	4.0000		3.7551		3.8731
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,850	7.80	01/19/2022	2,285.004000	3.8250	03:50:37PM	3.8445	4.0000		3.7908		3.8445
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,904	7.95	03/14/2022							3.8252	I	3.8252
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,045	8.34	08/02/2022							3.9151	I	3.9151
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,087	8.45	09/13/2022							3.9419	I	3.9419
62	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,121	8.54	10/17/2022							3.9635	I	3.9635
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,171	8.68	12/06/2022	1.460000	4.2500	12:00:22PM	4.2500			3.9954	I	3.9954
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,247	8.89	02/20/2023							4.0438	I	4.0438
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,345	9.16	05/29/2023							4.1063	I	4.1063
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,423	9.37	08/15/2023	341.014000	4.1750	03:38:28PM	3.9489	4.1750		4.1560		3.9489
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,492	9.56	10/23/2023					4.5313		4.2000	B	4.5313
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,716	10.17	06/03/2024							4.2619	I	4.2619
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,779	10.35	08/05/2024							4.2793	I	4.2793
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,877	10.61	11/11/2024							4.3064	I	4.3064
71	FXTN 20-10	PIBD2025D103	12Y	12.1250	4,031	11.04	04/14/2025							4.3490	I	4.3490
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,220	11.55	10/20/2025							4.4012	I	4.4012
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,260	11.66	11/29/2025							4.4123	I	4.4123
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,311	11.80	01/19/2026							4.4264	I	4.4264
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,585	12.55	10/20/2026	6.000000	4.7500	02:54:01PM	4.7500			4.5021	I	4.5021
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,633	12.68	12/07/2026							4.5154	I	4.5154
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,717	12.91	03/01/2027	2.000000	4.7000	03:29:25PM	4.7000			4.5386	I	4.5386
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,906	13.43	09/06/2027							4.5908	I	4.5908
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,361	14.68	12/04/2028							4.7166	I	4.7166
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,900	16.15	05/27/2030							4.8656	I	4.8656
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,962	16.32	07/28/2030							4.8827	I	4.8827
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,144	16.82	01/26/2031							4.9330	I	4.9330
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,318	17.30	07/19/2031	1,550.000000	4.8350	04:14:26PM	4.8390	4.9000		4.9811		4.8390
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,396	17.51	10/05/2031							5.0027	I	5.0027
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,516	17.84	02/02/2032							5.0358	I	5.0358
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,544	17.92	03/01/2032	4.940000	5.0500	03:14:44PM	5.0500	5.2500		5.0436	B	5.2500
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,754	18.49	09/27/2032							5.1016	I	5.1016
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,817	18.66	11/29/2032							5.1190	I	5.1190
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,929	18.97	03/21/2033	2.150000	5.1250	02:19:27PM	4.9988	5.4788		5.1500	B	5.4788
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,523	20.60	11/05/2034							5.2385	I	5.2385
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,852	21.50	09/30/2035							5.2875	I	5.2875
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,929	21.71	12/16/2035	18.491000	5.6500	02:47:46PM	5.6642	5.8750		5.2990	B	5.8750
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,217	22.50	09/29/2036							5.3419	I	5.3419
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,538	23.38	08/16/2037	0.960000	5.5000	02:26:11PM	5.5000			5.3897	I	5.3897
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,607	23.56	10/24/2037	9.420000	5.2500	03:14:06PM	5.2683	5.6885		5.4000	B	5.6885