

BSP Circular 813 Reference Rates - PM
April 1, 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 04.10.14	PIBL0613J042	<1M		8	0.02	04/10/2014						3.0738	I	3.0738
2	TBILL 05.07.14*	PIBL1213E056	1M		35	0.10	05/07/2014					1.6898	1.4300	B	1.6898
3	TBILL 06.04.14	PIBL1213F062	2M		63	0.17	06/04/2014	1,000.000000	1.3200	11:23:34AM	1.3600		1.4500		1.3600
4	TBILL 07.02.14*	PIBL1213G070	3M		91	0.25	07/02/2014					1.6740	1.4700	B	1.6740
5	FXTN 10-35	PIBD1014G356	4M	12.7500	104	0.28	07/15/2014						1.4936	I	1.4936
6	TBILL 08.06.14	PIBL1213H088	4M		126	0.35	08/06/2014	16.794913	1.2000	02:49:03PM	1.2484		1.5336	I	1.5336
7	TBILL 09.03.14	PIBL1213I096	5M		154	0.42	09/03/2014	8.700000	1.2500	10:52:36AM	1.2500		1.5846	I	1.5846
8	RTB 05-08	PIID0514I080	6M	6.2500	175	0.48	09/24/2014	2,241.523000	1.3750	03:27:39PM	1.6524		1.6227		1.6524
9	FXTN 07-46	PIBD0714J466	6M	6.5000	185	0.51	10/04/2014						1.6409	I	1.6409
10	TBILL 10.08.14*	PIBL1213J102	6M		189	0.52	10/08/2014	25.500000	1.2750	09:48:38AM	1.2750	1.8588	1.6482	B	1.8588
11	SPTB 10-03	SPTB1014J037	7M	12.2500	195	0.53	10/14/2014						1.6355	I	1.6355
12	TBILL 11.05.14	PIBL1213K119	7M		217	0.60	11/05/2014	2.649065	1.2500	03:13:41PM	1.2500		1.5891	I	1.5891
13	TBILL 01.07.15	PIBL1214A010	9M		280	0.77	01/07/2015	6.115000	1.3000	10:36:52AM	1.3000		1.4560	I	1.4560
14	FXTN 10-36	PIBD1015B367	11M	12.3750	328	0.90	02/24/2015						1.3547	I	1.3547
15	TBILL 03.04.15*	PIBL1214C036	1Y		336	0.92	03/04/2015	312.912000	1.2750	03:50:39PM	1.3378	2.3313	1.3378		1.3378
16	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	406	1.11	05/13/2015						1.5444	I	1.5444
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	415	1.14	05/22/2015						1.5710	I	1.5710
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	475	1.30	07/21/2015					3.0000	1.7481	B	3.0000
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	504	1.38	08/19/2015	187.000000	2.2200	03:33:46PM	2.2081	3.0000	1.8337		2.2081
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	510	1.40	08/25/2015						1.8515	I	1.8515
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	602	1.65	11/25/2015						2.1230	I	2.1230
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	622	1.70	12/15/2015						2.1821	I	2.1821
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	650	1.78	01/12/2016						2.2647	I	2.2647
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	665	1.82	01/27/2016					2.4950	2.3090	B	2.4950
25	RTB 05-10	PIID0516C107	2Y	6.0000	701	1.92	03/03/2016	0.500000	2.6250	09:49:55AM	2.6250		2.4153	I	2.4153
26	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	728	1.99	03/30/2016					2.8033	2.4950	B	2.8033
27	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	754	2.06	04/25/2016	1,130.483000	2.3250	03:16:53PM	2.3575	2.7500	2.5007		2.3575
28	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	756	2.07	04/27/2016						2.5011	I	2.5011
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	886	2.43	09/04/2016	105.950000	2.5250	03:15:38PM	2.5109	3.0000	2.5295		2.5109
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	906	2.48	09/24/2016	203.883000	2.5250	09:53:47AM	2.5250	3.5000	2.5339		2.5250
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	959	2.63	11/16/2016	220.000000	2.5750	09:51:26AM	2.5750		2.5455		2.5750
32	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,094	3.00	03/31/2017					3.2800	2.5750	B	3.2800
33	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,118	3.06	04/24/2017						2.6233	I	2.6233
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,190	3.26	07/05/2017						2.7680	I	2.7680
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,235	3.38	08/19/2017						2.8585	I	2.8585
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,239	3.39	08/23/2017						2.8665	I	2.8665
37	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,305	3.57	10/28/2017						2.9992	I	2.9992
38	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,316	3.60	11/08/2017	68.170000	3.1500	09:09:07AM	3.1500	3.8750	3.0213		3.1500
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,400	3.83	01/31/2018	91.960000	3.3000	02:37:45PM	3.2200	3.5250	3.1902		3.2200
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,512	4.14	05/23/2018	523.540000	3.1500	03:31:00PM	3.1513	3.5000	3.2514		3.1513
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,599	4.38	08/18/2018					3.8750	3.2989	B	3.8750
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,693	4.64	11/20/2018						3.3503	I	3.3503
43	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,784	4.88	02/19/2019					3.7575	3.4000	B	3.7575
44	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,850	5.07	04/26/2019						3.4195	I	3.4195
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,934	5.30	07/19/2019						3.4444	I	3.4444
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,976	5.41	08/30/2019						3.4568	I	3.4568
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,060	5.64	11/22/2019	322.000000	3.3250	12:06:36PM	3.3467		3.4817		3.3467
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,148	5.88	02/18/2020	53.261000	3.6250	11:18:31AM	3.6250		3.5078		3.6250
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,331	6.38	08/19/2020						3.5619	I	3.5619
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,359	6.46	09/16/2020						3.5702	I	3.5702

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,450	6.71	12/16/2020	2.200000	3.6000	11:17:20AM	3.6000		3.5972	I	3.5972
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,527	6.92	03/03/2021	1.300000	3.6000	11:12:04AM	3.6306	4.2500	3.6200	B	4.2500
53	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,544	6.97	03/20/2021					3.8988	3.6250	B	3.8988
54	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,583	7.07	04/28/2021						3.6466	I	3.6466
55	RTB 10-03	PIID1021J039	8Y	5.7500	2,758	7.55	10/20/2021	1.000000	4.2500	12:05:09PM	4.2299		3.7436	I	3.7436
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,793	7.65	11/24/2021					4.5000	3.7630	B	4.5000
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,849	7.80	01/19/2022	600.000000	3.8250	04:12:42PM	3.8251	4.5000	3.7941		3.8251
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,903	7.95	03/14/2022						3.8240	I	3.8240
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,044	8.33	08/02/2022						3.9022	I	3.9022
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,086	8.45	09/13/2022						3.9255	I	3.9255
61	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,120	8.54	10/17/2022						3.9443	I	3.9443
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,170	8.68	12/06/2022						3.9720	I	3.9720
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,246	8.89	02/20/2023						4.0142	I	4.0142
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,344	9.16	05/29/2023						4.0685	I	4.0685
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,422	9.37	08/15/2023	40.341000	4.1000	03:38:18PM	3.9363	4.2500	4.1117	B	4.2500
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,491	9.56	10/23/2023					4.4938	4.1500	B	4.4938
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,715	10.17	06/03/2024						4.2152	I	4.2152
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,778	10.34	08/05/2024						4.2335	I	4.2335
69	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,876	10.61	11/11/2024						4.2620	I	4.2620
70	FXTN 20-10	PIBD2025D103	12Y	12.1250	4,030	11.03	04/14/2025						4.3068	I	4.3068
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,219	11.55	10/20/2025						4.3618	I	4.3618
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,259	11.66	11/29/2025						4.3735	I	4.3735
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,310	11.80	01/19/2026						4.3883	I	4.3883
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,584	12.55	10/20/2026						4.4680	I	4.4680
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,632	12.68	12/07/2026						4.4820	I	4.4820
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,716	12.91	03/01/2027	120.800000	5.0000	03:42:29PM	4.9981		4.5064		4.9981
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,905	13.43	09/06/2027						4.5614	I	4.5614
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,360	14.67	12/04/2028						4.6938	I	4.6938
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,899	16.15	05/27/2030						4.8506	I	4.8506
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,961	16.32	07/28/2030						4.8686	I	4.8686
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,143	16.82	01/26/2031						4.9216	I	4.9216
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,317	17.30	07/19/2031	417.000000	4.8357	11:22:51AM	4.8319	4.9500	4.9722		4.8319
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,395	17.51	10/05/2031						4.9949	I	4.9949
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,515	17.84	02/02/2032						5.0298	I	5.0298
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,543	17.91	03/01/2032	97.860000	5.0750	03:41:53PM	5.0251	5.5000	5.0380		5.0251
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,753	18.49	09/27/2032	0.500000	5.5000	10:41:51AM	5.5000		5.0991	I	5.0991
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,816	18.66	11/29/2032						5.1174	I	5.1174
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,928	18.97	03/21/2033	13.670000	4.8750	02:50:44PM	4.9606	5.4525	5.1500	B	5.4525
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,522	20.59	11/05/2034						5.2653	I	5.2653
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,851	21.49	09/30/2035						5.3291	I	5.3291
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,928	21.71	12/16/2035	2.000000	5.7000	03:04:57PM	5.7000	5.8250	5.3440	B	5.8250
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,216	22.49	09/29/2036	1.640000	5.7500	11:05:17AM	5.7500		5.3999	I	5.3999
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,537	23.37	08/16/2037						5.4622	I	5.4622
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,606	23.56	10/24/2037	60.265000	5.3500	03:56:41PM	5.4607	5.7560	5.4756		5.4607