

BSP Circular 813 Reference Rates - PM
April 2, 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		7	0.02	04/10/2014						3.1000	I	3.1000
2	TBILL 05.07.14*	PIBL1213E056	1M		34	0.09	05/07/2014	0.400000	1.3000	10:50:11AM	1.3000	1.5825	1.3000	B	1.5825
3	TBILL 06.04.14	PIBL1213F062	2M		62	0.17	06/04/2014	203.098000	1.0300	09:43:21AM	1.0300		1.3750		1.0300
4	TBILL 07.02.14*	PIBL1213G070	3M		90	0.25	07/02/2014					1.6813	1.4500	B	1.6813
5	FXTN 10-35	PIBD1014G356	4M	12.7500	103	0.28	07/15/2014						1.4851	I	1.4851
6	TBILL 08.06.14	PIBL1213H088	4M		125	0.34	08/06/2014						1.5444	I	1.5444
7	TBILL 09.03.14	PIBL1213I096	5M		153	0.42	09/03/2014	27.800000	1.1250	11:59:13AM	1.2445		1.6199	I	1.6199
8	RTB 05-08	PIID0514I080	6M	6.2500	174	0.48	09/24/2014	941.421000	1.7500	04:14:50PM	1.7179	1.8500	1.6765		1.7179
9	FXTN 07-46	PIBD0714J466	6M	6.5000	184	0.50	10/04/2014						1.7035	I	1.7035
10	TBILL 10.08.14*	PIBL1213J102	6M		188	0.52	10/08/2014	8.763942	1.3250	03:05:36PM	1.3247	2.0403	1.7143	B	2.0403
11	SPTB 10-03	SPTB1014J037	7M	12.2500	194	0.53	10/14/2014						1.6959	I	1.6959
12	TBILL 11.05.14	PIBL1213K119	7M		216	0.59	11/05/2014						1.6285	I	1.6285
13	TBILL 01.07.15	PIBL1214A010	9M		279	0.77	01/07/2015						1.4356	I	1.4356
14	FXTN 10-36	PIBD1015B367	11M	12.3750	327	0.90	02/24/2015						1.2886	I	1.2886
15	TBILL 03.04.15*	PIBL1214C036	1Y		335	0.92	03/04/2015	52.953000	1.2000	02:26:33PM	1.2641	2.3338	1.2641		1.2641
16	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	405	1.11	05/13/2015						1.4759	I	1.4759
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	414	1.13	05/22/2015	655.000000	2.0700	12:03:07PM	2.0700		1.5031		2.0700
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	474	1.30	07/21/2015					3.0000	1.6846	B	3.0000
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	503	1.38	08/19/2015					2.6875	1.7723	B	2.6875
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	509	1.39	08/25/2015						1.7905	I	1.7905
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	601	1.65	11/25/2015	20.000000	2.2250	02:53:16PM	2.2250		2.0688	I	2.0688
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	621	1.70	12/15/2015						2.1293	I	2.1293
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	649	1.78	01/12/2016						2.2140	I	2.2140
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	664	1.82	01/27/2016	0.500000	2.7500	11:11:22AM	2.7500	2.4500	2.2594	B	2.4500
25	RTB 05-10	PIID0516C107	2Y	6.0000	700	1.92	03/03/2016						2.3683	I	2.3683
26	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	727	1.99	03/30/2016					2.7905	2.4500	B	2.7905
27	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	753	2.06	04/25/2016	2,207.690683	2.4000	03:59:24PM	2.3633	2.7475	2.4891		2.3633
28	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	755	2.07	04/27/2016						2.4921	I	2.4921
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	885	2.42	09/04/2016	1,245.050000	2.5000	04:03:21PM	2.5097	3.5000	2.6874		2.5097
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	905	2.48	09/24/2016	1.266000	2.3500	02:10:42PM	2.5808	3.5000	2.7175	B	3.5000
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	958	2.62	11/16/2016						2.7971	I	2.7971
32	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,093	2.99	03/31/2017	40.000000	2.9250	04:07:13PM	2.9250	3.2738	3.0000	B	3.2738
33	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,117	3.06	04/24/2017						3.0231	I	3.0231
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,189	3.26	07/05/2017						3.0925	I	3.0925
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,234	3.38	08/19/2017						3.1359	I	3.1359
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,238	3.39	08/23/2017						3.1398	I	3.1398
37	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,304	3.57	10/28/2017						3.2034	I	3.2034
38	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,315	3.60	11/08/2017					3.7500	3.2140	B	3.7500
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,399	3.83	01/31/2018					3.5755	3.2950	B	3.5755
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,511	4.14	05/23/2018	488.517000	3.2500	03:43:08PM	3.2079	3.5125	3.3548		3.2079
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,598	4.38	08/18/2018	0.933000	3.2500	10:34:43AM	3.2500	3.5917	3.4012	B	3.5917
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,692	4.63	11/20/2018						3.4514	I	3.4514
43	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,783	4.88	02/19/2019					3.7900	3.5000	B	3.7900
44	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,849	5.06	04/26/2019						3.5109	I	3.5109
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,933	5.29	07/19/2019					3.6250	3.5247	B	3.6250
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,975	5.41	08/30/2019	50.000000	3.4000	02:44:52PM	3.4000		3.5316		3.4000
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,059	5.64	11/22/2019	370.000000	3.4000	02:51:34PM	3.3831	3.6250	3.5454		3.3831
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,147	5.88	02/18/2020	150.000000	3.6100	03:27:05PM	3.6100		3.5599		3.6100
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,330	6.38	08/19/2020						3.5900	I	3.5900
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,358	6.46	09/16/2020						3.5946	I	3.5946

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,449	6.70	12/16/2020	1.990000	3.7500	02:06:51PM	3.7500	3.8000	3.6095	B	3.8000
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,526	6.92	03/03/2021	4.000000	3.7500	03:01:32PM	3.7500		3.6222	I	3.6222
53	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,543	6.96	03/20/2021					3.9038	3.6250	B	3.9038
54	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,582	7.07	04/28/2021	5.000000	3.7000	03:19:54PM	3.7000	4.2500	3.6466	B	4.2500
55	RTB 10-03	PIID1021J039	8Y	5.7500	2,757	7.55	10/20/2021						3.7436	I	3.7436
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,792	7.64	11/24/2021					4.5000	3.7630	B	4.5000
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,848	7.80	01/19/2022	15.000000	3.8400	03:10:25PM	3.8400	4.2000	3.7941	B	4.2000
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,902	7.95	03/14/2022						3.8240	I	3.8240
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,043	8.33	08/02/2022						3.9022	I	3.9022
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,085	8.45	09/13/2022						3.9255	I	3.9255
61	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,119	8.54	10/17/2022						3.9443	I	3.9443
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,169	8.68	12/06/2022						3.9720	I	3.9720
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,245	8.88	02/20/2023						4.0142	I	4.0142
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,343	9.15	05/29/2023						4.0685	I	4.0685
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,421	9.37	08/15/2023	14.881000	3.9375	02:36:50PM	4.0602	4.2500	4.1117	B	4.2500
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,490	9.56	10/23/2023					4.4733	4.1500	B	4.4733
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,714	10.17	06/03/2024						4.2152	I	4.2152
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,777	10.34	08/05/2024						4.2335	I	4.2335
69	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,875	10.61	11/11/2024						4.2620	I	4.2620
70	FXTN 20-10	PIBD2025D103	12Y	12.1250	4,029	11.03	04/14/2025						4.3068	I	4.3068
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,218	11.55	10/20/2025						4.3618	I	4.3618
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,258	11.66	11/29/2025						4.3735	I	4.3735
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,309	11.80	01/19/2026						4.3883	I	4.3883
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,583	12.55	10/20/2026	0.010000	4.9750	02:10:11PM	4.9750	5.5000	4.4680	B	5.5000
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,631	12.68	12/07/2026						4.4820	I	4.4820
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,715	12.91	03/01/2027						4.5064	I	4.5064
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,904	13.43	09/06/2027						4.5614	I	4.5614
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,359	14.67	12/04/2028						4.6938	I	4.6938
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,898	16.15	05/27/2030						4.8506	I	4.8506
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,960	16.32	07/28/2030						4.8686	I	4.8686
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,142	16.82	01/26/2031	30.000000	4.9690	03:19:26PM	4.9695		4.9216	I	4.9216
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,316	17.29	07/19/2031	801.000000	4.8350	03:53:59PM	4.8347	4.9000	4.9722		4.8347
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,394	17.51	10/05/2031						4.9949	I	4.9949
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,514	17.83	02/02/2032	10.000000	5.3750	02:14:54PM	5.3750		5.0298	I	5.0298
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,542	17.91	03/01/2032	15.100000	5.1000	02:15:27PM	5.0690	5.2000	5.0380	B	5.2000
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,752	18.49	09/27/2032						5.0991	I	5.0991
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,815	18.66	11/29/2032						5.1174	I	5.1174
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,927	18.97	03/21/2033	18.060000	5.0000	03:42:34PM	5.0143	5.4590	5.1500	B	5.4590
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,521	20.59	11/05/2034						5.2484	I	5.2484
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,850	21.49	09/30/2035	20.000000	5.3690	03:21:13PM	5.3695		5.3030	I	5.3030
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,927	21.70	12/16/2035	0.375000	5.3500	11:39:01AM	5.3500	5.8250	5.3157	B	5.8250
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,215	22.49	09/29/2036						5.3635	I	5.3635
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,536	23.37	08/16/2037						5.4167	I	5.4167
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,605	23.56	10/24/2037	194.943000	5.4000	03:59:00PM	5.4343	5.7298	5.4281		5.4343