

BSP Circular 813 Reference Rates - PM
April 3, 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		6	0.02	04/10/2014	5.650000	1.4000	03:41:01PM	1.4000		3.1852	I	3.1852
2	TBILL 05.07.14*	PIBL1213E056	1M		33	0.09	05/07/2014					1.7208	1.4850	B	1.7208
3	TBILL 06.04.14	PIBL1213F062	2M		61	0.17	06/04/2014						1.4800	I	1.4800
4	TBILL 07.02.14*	PIBL1213G070	3M		89	0.24	07/02/2014					1.6913	1.4750	B	1.6913
5	FXTN 10-35	PIBD1014G356	4M	12.7500	102	0.28	07/15/2014						1.5060	I	1.5060
6	TBILL 08.06.14	PIBL1213H088	4M		124	0.34	08/06/2014						1.5584	I	1.5584
7	TBILL 09.03.14	PIBL1213I096	5M		152	0.42	09/03/2014	73.420000	1.0000	02:30:26PM	1.1007		1.6250		1.1007
8	RTB 05-08	PIID0514I080	6M	6.2500	173	0.47	09/24/2014	1,297.000000	1.6500	11:53:10AM	1.6956		1.6751		1.6956
9	FXTN 07-46	PIBD0714J466	6M	6.5000	183	0.50	10/04/2014	150.000000	1.8500	08:49:15AM	1.8500		1.6989		1.8500
10	TBILL 10.08.14*	PIBL1213J102	6M		187	0.51	10/08/2014	10.000000	1.2500	03:02:19PM	1.2500	2.0609	1.7084	B	2.0609
11	SPTB 10-03	SPTB1014J037	7M	12.2500	193	0.53	10/14/2014						1.6865	I	1.6865
12	TBILL 11.05.14	PIBL1213K119	7M		215	0.59	11/05/2014						1.6063	I	1.6063
13	TBILL 01.07.15	PIBL1214A010	9M		278	0.76	01/07/2015						1.3767	I	1.3767
14	FXTN 10-36	PIBD1015B367	11M	12.3750	326	0.89	02/24/2015						1.2017	I	1.2017
15	TBILL 03.04.15*	PIBL1214C036	1Y		334	0.92	03/04/2015	86.617000	1.2000	02:52:16PM	1.1725	2.3113	1.1725		1.1725
16	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	404	1.11	05/13/2015						1.3917	I	1.3917
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	413	1.13	05/22/2015						1.4199	I	1.4199
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	473	1.30	07/21/2015	1.471000	2.2000	11:15:52AM	1.9789		1.6078	I	1.6078
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	502	1.37	08/19/2015	2.656000	2.5000	02:56:07PM	2.2804		1.6986	I	1.6986
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	508	1.39	08/25/2015						1.7174	I	1.7174
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	600	1.64	11/25/2015						2.0054	I	2.0054
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	620	1.70	12/15/2015						2.0681	I	2.0681
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	648	1.77	01/12/2016						2.1558	I	2.1558
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	663	1.82	01/27/2016	7.041000	2.2000	11:58:46AM	2.2425	2.4000	2.2027	B	2.4000
25	RTB 05-10	PIID0516C107	2Y	6.0000	699	1.91	03/03/2016						2.3155	I	2.3155
26	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	726	1.99	03/30/2016					2.7838	2.4000	B	2.7838
27	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	752	2.06	04/25/2016	137.849000	2.4050	03:57:12PM	2.3992	2.8750	2.4426		2.3992
28	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	754	2.06	04/27/2016						2.4459	I	2.4459
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	884	2.42	09/04/2016	17.400000	2.6250	11:38:48AM	2.5948	3.1250	2.6590	B	3.1250
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	904	2.48	09/24/2016					3.5000	2.6918	B	3.5000
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	957	2.62	11/16/2016						2.7787	I	2.7787
32	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,092	2.99	03/31/2017	9.200000	3.1250	11:39:19AM	3.1250	3.2688	3.0000	B	3.2688
33	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,116	3.06	04/24/2017						3.0231	I	3.0231
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,188	3.25	07/05/2017	80.000000	3.0000	03:53:19PM	3.0000		3.0925		3.0000
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,233	3.38	08/19/2017						3.1359	I	3.1359
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,237	3.39	08/23/2017						3.1398	I	3.1398
37	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,303	3.57	10/28/2017						3.2034	I	3.2034
38	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,314	3.60	11/08/2017	8.710000	3.2500	11:16:50AM	3.2500		3.2140	I	3.2140
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,398	3.83	01/31/2018					3.5595	3.2950	B	3.5595
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,510	4.13	05/23/2018	103.500000	3.2850	03:07:31PM	3.2826	3.3500	3.3410		3.2826
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,597	4.37	08/18/2018	0.933000	3.0000	09:16:28AM	3.0000		3.3767	I	3.3767
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,691	4.63	11/20/2018						3.4153	I	3.4153
43	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,782	4.88	02/19/2019	101.300000	3.4500	03:12:12PM	3.4526	3.7750	3.4526		3.4526
44	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,848	5.06	04/26/2019						3.4686	I	3.4686
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,932	5.29	07/19/2019	32.500000	3.4650	04:06:11PM	3.4819		3.4890	I	3.4890
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,974	5.40	08/30/2019	5.000000	3.5750	11:07:44AM	3.5750		3.4991	I	3.4991
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,058	5.63	11/22/2019						3.5195	I	3.5195
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,146	5.88	02/18/2020						3.5408	I	3.5408
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,329	6.38	08/19/2020						3.5852	I	3.5852
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,357	6.45	09/16/2020						3.5920	I	3.5920

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,448	6.70	12/16/2020	51.000000	3.6500	04:14:19PM	3.6549		3.6140		3.6549
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,525	6.91	03/03/2021						3.6327	I	3.6327
53	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,542	6.96	03/20/2021	42.180000	3.6150	11:07:04AM	3.6150	3.8860	3.6368	B	3.8860
54	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,581	7.07	04/28/2021	12.605000	3.8250	11:03:10AM	3.8250		3.6579	I	3.6579
55	RTB 10-03	PIID1021J039	8Y	5.7500	2,756	7.55	10/20/2021						3.7528	I	3.7528
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,791	7.64	11/24/2021	5.000000	3.8000	10:07:27AM	3.8000	4.5000	3.7717	B	4.5000
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,847	7.79	01/19/2022	7.499696	3.8250	03:39:41PM	3.8450	4.5000	3.8021	B	4.5000
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,901	7.94	03/14/2022						3.8313	I	3.8313
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,042	8.33	08/02/2022						3.9078	I	3.9078
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,084	8.44	09/13/2022						3.9305	I	3.9305
61	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,118	8.54	10/17/2022						3.9489	I	3.9489
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,168	8.67	12/06/2022	96.000000	4.0500	03:01:16PM	4.0500		3.9760		4.0500
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,244	8.88	02/20/2023						4.0172	I	4.0172
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,342	9.15	05/29/2023						4.0703	I	4.0703
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,420	9.36	08/15/2023	82.820000	3.9550	03:34:25PM	4.0385	4.1849	4.1126		4.0385
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,489	9.55	10/23/2023					4.4750	4.1500	B	4.4750
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,713	10.17	06/03/2024						4.1991	I	4.1991
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,776	10.34	08/05/2024						4.2129	I	4.2129
69	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,874	10.61	11/11/2024						4.2344	I	4.2344
70	FXTN 20-10	PIBD2025D103	12Y	12.1250	4,028	11.03	04/14/2025						4.2682	I	4.2682
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,217	11.55	10/20/2025						4.3096	I	4.3096
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,257	11.66	11/29/2025						4.3184	I	4.3184
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,308	11.79	01/19/2026						4.3296	I	4.3296
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,582	12.54	10/20/2026	0.600000	4.9500	03:11:49PM	4.9500		4.3897	I	4.3897
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,630	12.68	12/07/2026						4.4002	I	4.4002
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,714	12.91	03/01/2027	2.000000	4.9750	03:24:13PM	5.0517		4.4186	I	4.4186
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,903	13.42	09/06/2027						4.4600	I	4.4600
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,358	14.67	12/04/2028						4.5598	I	4.5598
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,897	16.15	05/27/2030						4.6780	I	4.6780
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,959	16.31	07/28/2030						4.6916	I	4.6916
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,141	16.81	01/26/2031						4.7315	I	4.7315
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,315	17.29	07/19/2031	1,350.000000	4.8850	03:36:01PM	4.8708	4.9500	4.7696		4.8708
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,393	17.50	10/05/2031						4.7867	I	4.7867
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,513	17.83	02/02/2032	6.000000	5.3700	03:09:51PM	5.3700		4.8130	I	4.8130
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,541	17.91	03/01/2032	51.000000	4.9750	03:54:41PM	4.9755	5.3600	4.8192		4.9755
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,751	18.48	09/27/2032						4.8652	I	4.8652
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,814	18.66	11/29/2032						4.8790	I	4.8790
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,926	18.96	03/21/2033	211.700000	4.9000	03:47:53PM	4.9036	5.4443	4.9036		4.9036
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,520	20.59	11/05/2034						5.0460	I	5.0460
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,849	21.49	09/30/2035	18,000.000000	5.3030	12:00:08PM	5.3030		5.1249		5.3030
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,926	21.70	12/16/2035	110.000000	5.5000	11:44:52AM	5.4931	5.9000	5.1433		5.4931
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,214	22.49	09/29/2036	100.000000	5.5500	02:38:22PM	5.5500		5.2124		5.5500
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,535	23.37	08/16/2037	2.000000	5.7500	02:30:02PM	5.7500		5.2894	I	5.2894
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,604	23.56	10/24/2037	47.364000	5.4350	03:52:18PM	5.4303	5.8100	5.3059	B	5.8100