

BSP Circular 813 Reference Rates - PM
April 4, 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		3	0.01	04/10/2014	5.650000	1.4000	11:37:25AM	1.4000		3.3586	I	3.3586
2	TBILL 05.07.14*	PIBL1213E056	1M		30	0.08	05/07/2014					1.6688	1.4500	B	1.6688
3	TBILL 06.04.14	PIBL1213F062	2M		58	0.16	06/04/2014						1.4625	I	1.4625
4	TBILL 07.02.14*	PIBL1213G070	3M		86	0.24	07/02/2014					1.6778	1.4750	B	1.6778
5	FXTN 10-35	PIBD1014G356	3M	12.7500	99	0.27	07/15/2014						1.4819	I	1.4819
6	TBILL 08.06.14	PIBL1213H088	4M		121	0.33	08/06/2014						1.4937	I	1.4937
7	TBILL 09.03.14	PIBL1213I096	5M		149	0.41	09/03/2014						1.5086	I	1.5086
8	RTB 05-08	PIID0514I080	5M	6.2500	170	0.47	09/24/2014	95.000000	1.5500	03:04:57PM	1.5500		1.5198		1.5500
9	FXTN 07-46	PIBD0714J466	6M	6.5000	180	0.49	10/04/2014	150.000000	1.5500	02:03:04PM	1.5400		1.5252		1.5400
10	TBILL 10.08.14*	PIBL1213J102	6M		184	0.51	10/08/2014	6.852000	1.2505	02:44:11PM	1.2505	2.0060	1.5273	B	2.0060
11	SPTB 10-03	SPTB1014J037	6M	12.2500	190	0.52	10/14/2014						1.5486	I	1.5486
12	TBILL 11.05.14	PIBL1213K119	7M		212	0.58	11/05/2014						1.6269	I	1.6269
13	TBILL 01.07.15	PIBL1214A010	9M		275	0.76	01/07/2015						1.8509	I	1.8509
14	FXTN 10-36	PIBD1015B367	11M	12.3750	323	0.88	02/24/2015						2.0216	I	2.0216
15	TBILL 03.04.15*	PIBL1214C036	1Y		331	0.91	03/04/2015	0.735500	1.0000	11:06:19AM	1.1694	2.2963	2.0500	B	2.2963
16	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	401	1.10	05/13/2015						2.0782	I	2.0782
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	410	1.12	05/22/2015	479.000000	1.7750	11:54:43AM	1.7750		2.0818		1.7750
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	470	1.29	07/21/2015						2.1060	I	2.1060
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	499	1.37	08/19/2015						2.1176	I	2.1176
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	505	1.38	08/25/2015						2.1200	I	2.1200
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	597	1.63	11/25/2015						2.1571	I	2.1571
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	617	1.69	12/15/2015						2.1651	I	2.1651
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	645	1.77	01/12/2016						2.1764	I	2.1764
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	660	1.81	01/27/2016	101.000000	2.4150	03:19:13PM	2.2021	2.4000	2.1824		2.2021
25	RTB 05-10	PIID0516C107	2Y	6.0000	696	1.91	03/03/2016	1.320000	2.5800	02:44:25PM	2.6443		2.1969	I	2.1969
26	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	723	1.98	03/30/2016					2.7888	2.2078	B	2.7888
27	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	749	2.05	04/25/2016	216.075000	2.4050	02:52:11PM	2.4022	2.5000	2.2641		2.4022
28	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	751	2.06	04/27/2016						2.2684	I	2.2684
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	881	2.41	09/04/2016					2.8750	2.5498	B	2.8750
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	901	2.47	09/24/2016	1.188000	2.7500	03:11:18PM	2.7500		2.5931	I	2.5931
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	954	2.61	11/16/2016						2.7078	I	2.7078
32	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,089	2.98	03/31/2017					3.2800	3.0000	B	3.2800
33	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,113	3.05	04/24/2017						3.0109	I	3.0109
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,185	3.24	07/05/2017	3.452000	2.8000	02:32:17PM	2.8000		3.0436	I	3.0436
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,230	3.37	08/19/2017						3.0640	I	3.0640
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,234	3.38	08/23/2017						3.0659	I	3.0659
37	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,300	3.56	10/28/2017						3.0958	I	3.0958
38	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,311	3.59	11/08/2017	146.110000	3.2500	04:13:05PM	3.1390	3.7500	3.1008		3.1390
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,395	3.82	01/31/2018					3.5758	3.1390	B	3.5758
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,507	4.13	05/23/2018	2,122.100000	3.3150	03:34:41PM	3.2755	3.5000	3.2443		3.2755
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,594	4.36	08/18/2018	3.100000	3.2000	03:28:48PM	3.2580	3.9000	3.3261	B	3.9000
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,688	4.62	11/20/2018						3.4145	I	3.4145
43	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,779	4.87	02/19/2019					3.7863	3.5000	B	3.7863
44	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,845	5.05	04/26/2019						3.5082	I	3.5082
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,929	5.28	07/19/2019						3.5187	I	3.5187
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,971	5.40	08/30/2019						3.5240	I	3.5240
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,055	5.63	11/22/2019	193.000000	3.4480	11:30:11AM	3.4459		3.5345		3.4459
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,143	5.87	02/18/2020	50.000000	3.5500	11:25:33AM	3.5500		3.5455		3.5500
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,326	6.37	08/19/2020	100.000000	3.5750	10:50:00AM	3.5750		3.5684		3.5750
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,354	6.44	09/16/2020						3.5719	I	3.5719

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,445	6.69	12/16/2020							3.5833	I	3.5833
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,522	6.90	03/03/2021	50.000000	3.6350	09:50:20AM	3.6350			3.5929		3.6350
53	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,539	6.95	03/20/2021	100.000000	3.5750	09:07:56AM	3.5750	3.8950		3.5950		3.5750
54	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,578	7.06	04/28/2021	58.682000	3.9000	11:10:27AM	3.8585			3.6179		3.8585
55	RTB 10-03	PIID1021J039	8Y	5.7500	2,753	7.54	10/20/2021	10.000000	3.8500	11:30:24AM	3.8500			3.7204	I	3.7204
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,788	7.63	11/24/2021	2.950000	3.9500	02:37:57PM	3.9500			3.7409	I	3.7409
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,844	7.79	01/19/2022	100.000000	3.8500	10:57:31AM	3.8500			3.7737		3.8500
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,898	7.93	03/14/2022							3.8054	I	3.8054
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,039	8.32	08/02/2022							3.8880	I	3.8880
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,081	8.44	09/13/2022							3.9126	I	3.9126
61	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,115	8.53	10/17/2022							3.9326	I	3.9326
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,165	8.67	12/06/2022	1.000000	4.0000	03:53:55PM	4.0000	4.3000		3.9619	B	4.3000
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,241	8.87	02/20/2023							4.0064	I	4.0064
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,339	9.14	05/29/2023							4.0638	I	4.0638
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,417	9.36	08/15/2023	21.866000	4.0750	03:14:42PM	4.0331	4.1650		4.1096	B	4.1650
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,486	9.54	10/23/2023					4.4963		4.1500	B	4.4963
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,710	10.16	06/03/2024							4.2119	I	4.2119
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,773	10.33	08/05/2024							4.2293	I	4.2293
69	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,871	10.60	11/11/2024							4.2564	I	4.2564
70	FXTN 20-10	PIBD2025D103	12Y	12.1250	4,025	11.02	04/14/2025							4.2990	I	4.2990
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,214	11.54	10/20/2025							4.3512	I	4.3512
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,254	11.65	11/29/2025							4.3623	I	4.3623
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,305	11.79	01/19/2026							4.3764	I	4.3764
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,579	12.54	10/20/2026	1.065000	5.0000	02:36:55PM	5.0000			4.4521	I	4.4521
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,627	12.67	12/07/2026							4.4654	I	4.4654
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,711	12.90	03/01/2027							4.4886	I	4.4886
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,900	13.42	09/06/2027							4.5408	I	4.5408
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,355	14.66	12/04/2028							4.6666	I	4.6666
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,894	16.14	05/27/2030							4.8156	I	4.8156
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,956	16.31	07/28/2030							4.8327	I	4.8327
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,138	16.80	01/26/2031							4.8830	I	4.8830
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,312	17.28	07/19/2031	2,502.036300	4.8675	04:01:28PM	4.8697	4.9000		4.9311		4.8697
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,390	17.49	10/05/2031							4.9527	I	4.9527
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,510	17.82	02/02/2032							4.9858	I	4.9858
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,538	17.90	03/01/2032	735.200000	5.1500	02:27:01PM	4.9279	5.1500		4.9936		4.9279
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,748	18.48	09/27/2032							5.0516	I	5.0516
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,811	18.65	11/29/2032							5.0690	I	5.0690
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,923	18.95	03/21/2033	5.350000	4.8500	02:23:50PM	5.0898	5.4478		5.1000	B	5.4478
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,517	20.58	11/05/2034							5.1725	I	5.1725
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,846	21.48	09/30/2035	18,002.000000	5.3030	11:54:24AM	5.3030			5.2126		5.3030
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,923	21.69	12/16/2035	100.000000	5.4750	11:30:46AM	5.4875	5.9000		5.2220		5.4875
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,211	22.48	09/29/2036							5.2571	I	5.2571
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,532	23.36	08/16/2037	3.000000	5.7250	02:04:31PM	5.5942			5.2963	I	5.2963
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,601	23.55	10/24/2037	72.200000	5.4000	04:12:53PM	5.4497	5.8675		5.3047		5.4497