

BSP Circular 813 Reference Rates - PM
April 7, 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		2	0.01	04/10/2014						3.4330	I	3.4330
2	TBILL 05.07.14*	PIBL1213E056	1M		29	0.08	05/07/2014					1.8416	1.6250	B	1.8416
3	TBILL 06.04.14	PIBL1213F062	2M		57	0.16	06/04/2014						1.5625	I	1.5625
4	TBILL 07.02.14*	PIBL1213G070	3M		85	0.23	07/02/2014					1.7213	1.5000	B	1.7213
5	FXTN 10-35	PIBD1014G356	3M	12.7500	98	0.27	07/15/2014						1.5763	I	1.5763
6	TBILL 08.06.14	PIBL1213H088	4M		120	0.33	08/06/2014						1.7054	I	1.7054
7	TBILL 09.03.14	PIBL1213I096	5M		148	0.41	09/03/2014						1.8696	I	1.8696
8	RTB 05-08	PIID0514I080	5M	6.2500	169	0.46	09/24/2014						1.9929	I	1.9929
9	FXTN 07-46	PIBD0714J466	6M	6.5000	179	0.49	10/04/2014						2.0515	I	2.0515
10	TBILL 10.08.14*	PIBL1213J102	6M		183	0.50	10/08/2014	25.710000	1.9000	03:30:59PM	1.9000	2.2434	2.0750	B	2.2434
11	SPTB 10-03	SPTB1014J037	6M	12.2500	189	0.52	10/14/2014						2.0821	I	2.0821
12	TBILL 11.05.14	PIBL1213K119	7M		211	0.58	11/05/2014						2.1083	I	2.1083
13	TBILL 01.07.15	PIBL1214A010	9M		274	0.75	01/07/2015						2.1833	I	2.1833
14	FXTN 10-36	PIBD1015B367	11M	12.3750	322	0.88	02/24/2015						2.2405	I	2.2405
15	TBILL 03.04.15*	PIBL1214C036	1Y		330	0.91	03/04/2015					2.4237	2.2500	B	2.4237
16	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	400	1.10	05/13/2015						2.3036	I	2.3036
17	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	409	1.12	05/22/2015						2.3105	I	2.3105
18	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	469	1.28	07/21/2015						2.3564	I	2.3564
19	RTB 05-09	PIID0515H097	1.5Y	5.8750	498	1.36	08/19/2015	10.500000	2.5000	02:09:34PM	2.5000		2.3786	I	2.3786
20	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	504	1.38	08/25/2015						2.3832	I	2.3832
21	FXTN 05-69	PIBD0515K697	2Y	4.6250	596	1.63	11/25/2015						2.4536	I	2.4536
22	FXTN 10-38	PIBD1015L384	2Y	10.1250	616	1.69	12/15/2015						2.4689	I	2.4689
23	FXTN 10-39	PIBD1016A393	2Y	9.2500	644	1.76	01/12/2016						2.4903	I	2.4903
24	FXTN 07-48	PIBD0716A488	2Y	7.0000	659	1.80	01/27/2016					2.5500	2.5018	B	2.5500
25	RTB 05-10	PIID0516C107	2Y	6.0000	695	1.90	03/03/2016	0.125000	2.5000	11:52:01AM	2.5000		2.5293	I	2.5293
26	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	722	1.98	03/30/2016					2.8313	2.5500	B	2.8313
27	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	748	2.05	04/25/2016	30.623700	2.4000	03:17:50PM	2.3472		2.5891	I	2.5891
28	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	750	2.05	04/27/2016						2.5921	I	2.5921
29	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	880	2.41	09/04/2016	303.900000	2.6200	03:20:35PM	2.6201		2.7874		2.6201
30	RTB 07-01	PIID0716I018	2.5Y	7.0000	900	2.46	09/24/2016						2.8175	I	2.8175
31	FXTN 10-43	PIBD1016K436	3Y	6.2500	953	2.61	11/16/2016						2.8971	I	2.8971
32	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,088	2.98	03/31/2017					3.3163	3.1000	B	3.3163
33	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,112	3.04	04/24/2017						3.1118	I	3.1118
34	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,184	3.24	07/05/2017	82.000000	2.8000	02:05:38PM	2.8000		3.1471		2.8000
35	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,229	3.36	08/19/2017						3.1691	I	3.1691
36	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,233	3.38	08/23/2017						3.1711	I	3.1711
37	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,299	3.56	10/28/2017						3.2034	I	3.2034
38	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,310	3.59	11/08/2017	100.000000	3.2500	09:11:17AM	3.2500		3.2088		3.2500
39	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,394	3.82	01/31/2018					3.6200	3.2500	B	3.6200
40	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,506	4.12	05/23/2018	5.950000	3.1500	03:35:21PM	3.1500		3.3594	I	3.3594
41	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,593	4.36	08/18/2018						3.4443	I	3.4443
42	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,687	4.62	11/20/2018						3.5361	I	3.5361
43	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,778	4.87	02/19/2019					3.9175	3.6250	B	3.9175
44	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,844	5.05	04/26/2019						3.6250	I	3.6250
45	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,928	5.28	07/19/2019						3.6250	I	3.6250
46	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,970	5.39	08/30/2019						3.6250	I	3.6250
47	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,054	5.62	11/22/2019	19.200000	3.2500	11:31:41AM	3.2500		3.6250	I	3.6250
48	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,142	5.86	02/18/2020						3.6250	I	3.6250
49	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,325	6.37	08/19/2020	10.900000	3.9500	02:47:09PM	3.9500		3.6250	I	3.6250
50	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,353	6.44	09/16/2020						3.6250	I	3.6250

51	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,444	6.69	12/16/2020							3.6250	I	3.6250
52	RTB 10-02	PIID1021C027	7Y	7.3750	2,521	6.90	03/03/2021	3.500000	3.8000	11:09:14AM	3.8000			3.6250	I	3.6250
53	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,538	6.95	03/20/2021	4.000000	3.5000	02:13:15PM	3.5000	3.9150		3.6250	B	3.9150
54	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,577	7.06	04/28/2021							3.6466	I	3.6466
55	RTB 10-03	PIID1021J039	8Y	5.7500	2,752	7.53	10/20/2021							3.7436	I	3.7436
56	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,787	7.63	11/24/2021							3.7630	I	3.7630
57	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,843	7.78	01/19/2022							3.7941	I	3.7941
58	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,897	7.93	03/14/2022							3.8240	I	3.8240
59	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,038	8.32	08/02/2022							3.9022	I	3.9022
60	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,080	8.43	09/13/2022							3.9255	I	3.9255
61	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,114	8.53	10/17/2022							3.9443	I	3.9443
62	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,164	8.66	12/06/2022	2.000000	4.0000	11:18:19AM	4.0000			3.9720	I	3.9720
63	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,240	8.87	02/20/2023							4.0142	I	4.0142
64	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,338	9.14	05/29/2023							4.0685	I	4.0685
65	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,416	9.35	08/15/2023	43.037000	4.0250	03:52:54PM	4.0053			4.1117	I	4.1117
66	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,485	9.54	10/23/2023					4.4538		4.1500	B	4.4538
67	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,709	10.15	06/03/2024							4.2044	I	4.2044
68	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,772	10.33	08/05/2024							4.2198	I	4.2198
69	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,870	10.60	11/11/2024							4.2436	I	4.2436
70	FXTN 20-10	PIBD2025D103	12Y	12.1250	4,024	11.02	04/14/2025							4.2810	I	4.2810
71	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,213	11.53	10/20/2025							4.3269	I	4.3269
72	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,253	11.64	11/29/2025							4.3367	I	4.3367
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,304	11.78	01/19/2026							4.3491	I	4.3491
74	RTB 15-01	PIID1526J019	13Y	6.2500	4,578	12.53	10/20/2026							4.4157	I	4.4157
75	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,626	12.67	12/07/2026							4.4273	I	4.4273
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,710	12.90	03/01/2027							4.4477	I	4.4477
77	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,899	13.41	09/06/2027							4.4937	I	4.4937
78	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,354	14.66	12/04/2028							4.6043	I	4.6043
79	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,893	16.13	05/27/2030							4.7353	I	4.7353
80	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,955	16.30	07/28/2030							4.7504	I	4.7504
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,137	16.80	01/26/2031							4.7946	I	4.7946
82	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,311	17.28	07/19/2031	1,300.000000	4.8800	04:07:58PM	4.8635	4.9500		4.8369		4.8635
83	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,389	17.49	10/05/2031							4.8558	I	4.8558
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,509	17.82	02/02/2032							4.8850	I	4.8850
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,537	17.90	03/01/2032	25.000000	5.0350	08:51:40AM	5.0350			4.8918	I	4.8918
86	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,747	18.47	09/27/2032							4.9429	I	4.9429
87	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,810	18.64	11/29/2032							4.9582	I	4.9582
88	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,922	18.95	03/21/2033	111.465000	4.8500	03:53:45PM	4.9854	5.4455		4.9854		4.9854
89	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,516	20.58	11/05/2034							5.1305	I	5.1305
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,845	21.48	09/30/2035							5.2108	I	5.2108
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,922	21.69	12/16/2035					5.8000		5.2296	B	5.8000
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,210	22.48	09/29/2036							5.3000	I	5.3000
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,531	23.36	08/16/2037							5.3783	I	5.3783
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,600	23.55	10/24/2037	50.169000	5.5500	03:55:57PM	5.3952	5.8275	5.3952			5.3952