

BSP Circular 813 Reference Rates - PM
April 10, 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 05.07.14*	PIBL1213E056	1M		26	0.07	05/07/2014					1.7363	1.4000	B	1.7363
2	TBILL 06.04.14	PIBL1213F062	2M		54	0.15	06/04/2014						1.4012	I	1.4012
3	TBILL 07.02.14	PIBL1213G070	3M		82	0.23	07/02/2014						1.4025	I	1.4025
4	TBILL 07.09.14*	PIBL0614A012	3M		89	0.24	07/09/2014	6,676.038993	1.5000	04:05:19PM	1.4028	1.6888	1.4028		1.4028
5	FXTN 10-35	PIBD1014G356	3M	12.7500	95	0.26	07/15/2014						1.4202	I	1.4202
6	TBILL 08.06.14	PIBL1213H088	4M		117	0.32	08/06/2014						1.4840	I	1.4840
7	TBILL 09.03.14	PIBL1213I096	5M		145	0.40	09/03/2014						1.5652	I	1.5652
8	RTB 05-08	PIID0514I080	5M	6.2500	166	0.45	09/24/2014	0.100000	1.7500	03:33:01PM	1.7500		1.6261	I	1.6261
9	FXTN 07-46	PIBD0714J466	6M	6.5000	176	0.48	10/04/2014	40.696800	1.8500	03:52:10PM	1.8500		1.6551	I	1.6551
10	TBILL 10.08.14*	PIBL1213J102	6M		180	0.49	10/08/2014	1,513.855000	1.6500	02:07:13PM	1.6618	2.1970	1.6667		1.6618
11	SPTB 10-03	SPTB1014J037	6M	12.2500	186	0.51	10/14/2014						1.6807	I	1.6807
12	TBILL 11.05.14	PIBL1213K119	7M		208	0.57	11/05/2014						1.7319	I	1.7319
13	TBILL 01.07.15	PIBL1214A010	9M		271	0.74	01/07/2015						1.8784	I	1.8784
14	FXTN 10-36	PIBD1015B367	11M	12.3750	319	0.87	02/24/2015						1.9901	I	1.9901
15	TBILL 03.04.15	PIBL1214C036	11M		327	0.90	03/04/2015						2.0088	I	2.0088
16	TBILL 04.08.15*	PIBL1214D044	1Y		362	0.99	04/08/2015	268.004106	1.9500	11:40:04AM	2.0902	2.4700	2.0902		2.0902
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	397	1.09	05/13/2015						2.1421	I	2.1421
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	406	1.11	05/22/2015						2.1555	I	2.1555
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	466	1.28	07/21/2015						2.2445	I	2.2445
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	495	1.36	08/19/2015						2.2876	I	2.2876
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	501	1.37	08/25/2015						2.2965	I	2.2965
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	593	1.62	11/25/2015						2.4330	I	2.4330
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	613	1.68	12/15/2015						2.4627	I	2.4627
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	641	1.75	01/12/2016						2.5042	I	2.5042
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	656	1.80	01/27/2016	0.895000	3.0000	11:39:14AM	3.0000		2.5265	I	2.5265
26	RTB 05-10	PIID0516C107	2Y	6.0000	692	1.89	03/03/2016	3.000000	2.6000	11:52:14AM	2.6000		2.5799	I	2.5799
27	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	719	1.97	03/30/2016					2.8908	2.6200	B	2.8908
28	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	745	2.04	04/25/2016	2,271.000000	2.5000	03:54:29PM	2.4981		2.6502		2.4981
29	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	747	2.05	04/27/2016						2.6525	I	2.6525
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	877	2.40	09/04/2016	144.000000	2.5750	03:33:30PM	2.5693		2.8035		2.5693
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	897	2.46	09/24/2016						2.8267	I	2.8267
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	950	2.60	11/16/2016						2.8882	I	2.8882
33	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,085	2.97	03/31/2017	200.000000	3.0000	11:06:40AM	3.0450	3.3715	3.0450		3.0450
34	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,109	3.04	04/24/2017						3.0577	I	3.0577
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,181	3.23	07/05/2017	100.000000	3.1750	02:22:34PM	3.1750		3.0958		3.1750
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,226	3.36	08/19/2017	0.100000	2.3000	03:12:49PM	2.3000		3.1196	I	3.1196
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,230	3.37	08/23/2017						3.1217	I	3.1217
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,296	3.55	10/28/2017						3.1566	I	3.1566
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,307	3.58	11/08/2017	100.000000	3.2000	03:46:16PM	3.2000		3.1624		3.2000
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,391	3.81	01/31/2018	3.500000	3.4000	12:22:45PM	3.4000	3.6360	3.2068	B	3.6360
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,503	4.11	05/23/2018	413.000000	3.2750	04:08:34PM	3.2709		3.2894		3.2709
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,590	4.35	08/18/2018	100.000000	3.4400	02:49:08PM	3.4400		3.3536		3.4400
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,684	4.61	11/20/2018						3.4229	I	3.4229
44	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,775	4.86	02/19/2019	151.408000	3.4900	03:24:11PM	3.4900	3.7913	3.4900		3.4900
45	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,841	5.04	04/26/2019						3.5067	I	3.5067
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,925	5.27	07/19/2019						3.5279	I	3.5279
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,967	5.39	08/30/2019						3.5385	I	3.5385
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,051	5.62	11/22/2019						3.5597	I	3.5597
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,139	5.86	02/18/2020						3.5819	I	3.5819
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,322	6.36	08/19/2020						3.6280	I	3.6280

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,350	6.43	09/16/2020	100.000000	3.6350	03:12:51PM	3.6350		3.6351		3.6350
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,441	6.68	12/16/2020	500.000000	3.7000	03:28:54PM	3.7000		3.6581		3.7000
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,518	6.89	03/03/2021	150.000000	3.6400	03:05:16PM	3.6400		3.6775		3.6400
54	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,535	6.94	03/20/2021	50.000000	3.6250	11:43:01AM	3.6250	3.9325	3.6818		3.6250
55	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,574	7.05	04/28/2021						3.7011	I	3.7011
56	RTB 10-03	PIID1021J039	8Y	5.7500	2,749	7.53	10/20/2021	0.500000	4.0000	02:25:37PM	4.0000		3.7876	I	3.7876
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,784	7.62	11/24/2021	100.431000	4.1250	02:06:32PM	4.1205		3.8049		4.1205
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,840	7.78	01/19/2022						3.8326	I	3.8326
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,894	7.92	03/14/2022						3.8593	I	3.8593
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,035	8.31	08/02/2022						3.9290	I	3.9290
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,077	8.42	09/13/2022	2.500000	4.1000	11:19:23AM	4.1000		3.9498	I	3.9498
62	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,111	8.52	10/17/2022						3.9666	I	3.9666
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,161	8.65	12/06/2022						3.9913	I	3.9913
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,237	8.86	02/20/2023						4.0289	I	4.0289
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,335	9.13	05/29/2023						4.0773	I	4.0773
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,413	9.34	08/15/2023	86.760000	4.0700	03:43:02PM	4.0925		4.1159		4.0925
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,482	9.53	10/23/2023					4.4823	4.1500	B	4.4823
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,706	10.15	06/03/2024						4.2152	I	4.2152
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,769	10.32	08/05/2024						4.2335	I	4.2335
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,867	10.59	11/11/2024						4.2620	I	4.2620
71	FXTN 20-10	PIBD2025D103	12Y	12.1250	4,021	11.01	04/14/2025						4.3068	I	4.3068
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,210	11.53	10/20/2025						4.3618	I	4.3618
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,250	11.64	11/29/2025						4.3735	I	4.3735
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,301	11.78	01/19/2026						4.3883	I	4.3883
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,575	12.53	10/20/2026	1.675000	5.0000	02:15:31PM	4.9515		4.4680	I	4.4680
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,623	12.66	12/07/2026						4.4820	I	4.4820
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,707	12.89	03/01/2027	230.000000	4.7500	02:51:26PM	4.7391		4.5064		4.7391
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,896	13.40	09/06/2027						4.5614	I	4.5614
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,351	14.65	12/04/2028						4.6938	I	4.6938
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,890	16.13	05/27/2030						4.8506	I	4.8506
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,952	16.30	07/28/2030	100.000000	4.9000	11:54:39AM	4.9000		4.8686		4.9000
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,134	16.79	01/26/2031						4.9216	I	4.9216
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,308	17.27	07/19/2031	1,401.620000	4.8700	04:06:48PM	4.8621		4.9722		4.8621
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,386	17.48	10/05/2031						4.9949	I	4.9949
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,506	17.81	02/02/2032	2.500000	5.2500	03:30:06PM	5.2500		5.0298	I	5.0298
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,534	17.89	03/01/2032	31.500000	4.9050	02:59:05PM	4.9050		5.0380	I	5.0380
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,744	18.46	09/27/2032						5.0991	I	5.0991
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,807	18.64	11/29/2032						5.1174	I	5.1174
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,919	18.94	03/21/2033	1.000000	4.9500	03:00:25PM	4.9500	5.4785	5.1500	B	5.4785
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,513	20.57	11/05/2034						5.2591	I	5.2591
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,842	21.47	09/30/2035						5.3195	I	5.3195
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,919	21.68	12/16/2035	85.000000	5.4800	11:37:58AM	5.4764		5.3336		5.4764
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,207	22.47	09/29/2036						5.3865	I	5.3865
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,528	23.35	08/16/2037	13.000000	5.5000	12:03:57PM	5.6377		5.4454	I	5.4454
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,597	23.54	10/24/2037	23.350000	5.2510	03:50:50PM	5.2911	5.8675	5.4581	B	5.8675