

BSP Circular 813 Reference Rates - PM
April 11, 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		23	0.06	05/07/2014						2.6750	I	2.6750
2	TBILL 06.04.14*	PIBL1213F062	1M		51	0.14	06/04/2014					1.8653	1.6250	B	1.8653
3	TBILL 07.02.14	PIBL1213G070	2M		79	0.22	07/02/2014						1.2684	I	1.2684
4	TBILL 07.09.14*	PIBL0614A012	3M		86	0.24	07/09/2014	2,551.109000	1.1500	03:25:28PM	1.1793	1.6305	1.1793		1.1793
5	FXTN 10-35	PIBD1014G356	3M	12.7500	92	0.25	07/15/2014						1.2071	I	1.2071
6	TBILL 08.06.14	PIBL1213H088	4M		114	0.31	08/06/2014						1.3089	I	1.3089
7	TBILL 09.03.14	PIBL1213I096	5M		142	0.39	09/03/2014						1.4386	I	1.4386
8	RTB 05-08	PIID0514I080	5M	6.2500	163	0.45	09/24/2014	2.900000	1.7500	03:29:21PM	1.7500		1.5358	I	1.5358
9	FXTN 07-46	PIBD0714J466	5M	6.5000	173	0.47	10/04/2014	40.696800	1.7000	11:04:14AM	1.7000		1.5821	I	1.5821
10	TBILL 10.08.14*	PIBL1213J102	6M		177	0.49	10/08/2014	1,241.204000	1.6000	03:53:12PM	1.6006	2.1363	1.6006		1.6006
11	SPTB 10-03	SPTB1014J037	6M	12.2500	183	0.50	10/14/2014						1.6157	I	1.6157
12	TBILL 11.05.14	PIBL1213K119	7M		205	0.56	11/05/2014						1.6709	I	1.6709
13	TBILL 01.07.15	PIBL1214A010	9M		268	0.74	01/07/2015						1.8292	I	1.8292
14	FXTN 10-36	PIBD1015B367	11M	12.3750	316	0.87	02/24/2015						1.9497	I	1.9497
15	TBILL 03.04.15	PIBL1214C036	11M		324	0.89	03/04/2015						1.9698	I	1.9698
16	TBILL 04.08.15*	PIBL1214D044	1Y		359	0.99	04/08/2015	519.365100	2.0600	03:45:25PM	2.0577	2.4075	2.0577		2.0577
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	394	1.08	05/13/2015						2.1035	I	2.1035
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	403	1.10	05/22/2015						2.1153	I	2.1153
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	463	1.27	07/21/2015						2.1938	I	2.1938
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	492	1.35	08/19/2015	0.010000	2.2500	03:41:21PM	2.2500		2.2318	I	2.2318
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	498	1.36	08/25/2015						2.2396	I	2.2396
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	590	1.62	11/25/2015						2.3601	I	2.3601
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	610	1.67	12/15/2015						2.3862	I	2.3862
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	638	1.75	01/12/2016						2.4229	I	2.4229
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	653	1.79	01/27/2016						2.4425	I	2.4425
26	RTB 05-10	PIID0516C107	2Y	6.0000	689	1.89	03/03/2016	4.736192	2.8750	03:21:54PM	2.3241		2.4897	I	2.4897
27	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	716	1.96	03/30/2016					2.8850	2.5250	B	2.8850
28	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	742	2.03	04/25/2016	3,809.787300	2.5000	04:03:55PM	2.5015		2.5658		2.5015
29	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	744	2.04	04/27/2016						2.5690	I	2.5690
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	874	2.39	09/04/2016	0.931000	2.4000	11:25:49AM	2.4000		2.7732	I	2.7732
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	894	2.45	09/24/2016						2.8046	I	2.8046
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	947	2.59	11/16/2016						2.8879	I	2.8879
33	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,082	2.96	03/31/2017	2.000000	2.8500	11:26:39AM	2.8500	3.3763	3.1000	B	3.3763
34	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,106	3.03	04/24/2017						3.1216	I	3.1216
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,178	3.23	07/05/2017						3.1863	I	3.1863
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,223	3.35	08/19/2017						3.2267	I	3.2267
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,227	3.36	08/23/2017						3.2303	I	3.2303
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,293	3.54	10/28/2017						3.2896	I	3.2896
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,304	3.57	11/08/2017						3.2995	I	3.2995
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,388	3.80	01/31/2018					3.6440	3.3750	B	3.6440
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,500	4.11	05/23/2018	59.000000	3.4000	03:48:32PM	3.2907		3.4115		3.2907
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,587	4.34	08/18/2018						3.4398	I	3.4398
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,681	4.60	11/20/2018						3.4704	I	3.4704
44	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,772	4.85	02/19/2019	25.500000	3.3500	02:47:31PM	3.3794	3.7938	3.5000	B	3.7938
45	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,838	5.03	04/26/2019						3.5130	I	3.5130
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,922	5.26	07/19/2019						3.5296	I	3.5296
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,964	5.38	08/30/2019						3.5379	I	3.5379
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,048	5.61	11/22/2019	12.500000	3.3750	03:22:52PM	3.3510		3.5545	I	3.5545
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,136	5.85	02/18/2020						3.5718	I	3.5718
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,319	6.35	08/19/2020						3.6080	I	3.6080

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,347	6.43	09/16/2020							3.6135	I	3.6135
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,438	6.67	12/16/2020							3.6314	I	3.6314
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,515	6.89	03/03/2021							3.6466	I	3.6466
54	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,532	6.93	03/20/2021	3.000000	3.5003	11:32:58AM	3.5003	3.9638	3.6500	B	3.9638	
55	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,571	7.04	04/28/2021							3.6706	I	3.6706
56	RTB 10-03	PIID1021J039	8Y	5.7500	2,746	7.52	10/20/2021	1.400000	4.0000	10:56:57AM	4.0000		3.7630	I	3.7630	
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,781	7.61	11/24/2021							3.7815	I	3.7815
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,837	7.77	01/19/2022	10.398497	3.8250	02:46:02PM	3.8356		3.8110	I	3.8110	
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,891	7.92	03/14/2022							3.8395	I	3.8395
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,032	8.30	08/02/2022							3.9140	I	3.9140
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,074	8.42	09/13/2022							3.9362	I	3.9362
62	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,108	8.51	10/17/2022							3.9541	I	3.9541
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,158	8.65	12/06/2022							3.9805	I	3.9805
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,234	8.85	02/20/2023							4.0206	I	4.0206
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,332	9.12	05/29/2023							4.0724	I	4.0724
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,410	9.34	08/15/2023	83.186000	3.9500	03:48:24PM	4.0172		4.1136		4.0172	
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,479	9.52	10/23/2023					4.4500	4.1500	B	4.4500	
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,703	10.14	06/03/2024							4.2135	I	4.2135
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,766	10.31	08/05/2024							4.2314	I	4.2314
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,864	10.58	11/11/2024							4.2592	I	4.2592
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,018	11.00	04/14/2025							4.3029	I	4.3029
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,207	11.52	10/20/2025							4.3565	I	4.3565
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,247	11.63	11/29/2025							4.3679	I	4.3679
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,298	11.77	01/19/2026							4.3823	I	4.3823
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,572	12.52	10/20/2026	3.400000	4.8500	02:59:30PM	4.8500		4.4601	I	4.4601	
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,620	12.65	12/07/2026							4.4737	I	4.4737
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,704	12.88	03/01/2027	0.015000	4.8900	11:01:01AM	4.8900		4.4975	I	4.4975	
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,893	13.40	09/06/2027							4.5511	I	4.5511
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,348	14.64	12/04/2028							4.6802	I	4.6802
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,887	16.12	05/27/2030							4.8331	I	4.8331
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,949	16.29	07/28/2030							4.8507	I	4.8507
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,131	16.79	01/26/2031							4.9023	I	4.9023
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,305	17.26	07/19/2031	362.000000	4.8625	03:11:17PM	4.8647		4.9517		4.8647	
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,383	17.48	10/05/2031							4.9738	I	4.9738
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,503	17.80	02/02/2032	7.845000	5.2500	11:21:37AM	5.2500		5.0078	I	5.0078	
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,531	17.88	03/01/2032	330.000000	4.9500	03:38:12PM	4.9563		5.0158		4.9563	
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,741	18.46	09/27/2032							5.0754	I	5.0754
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,804	18.63	11/29/2032							5.0932	I	5.0932
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,916	18.93	03/21/2033	6.200000	5.2500	11:24:53AM	4.9262	5.4313	5.1250	B	5.4313	
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,510	20.56	11/05/2034							5.2252	I	5.2252
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,839	21.46	09/30/2035							5.2807	I	5.2807
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,916	21.67	12/16/2035	67.925000	5.8000	03:01:40PM	5.5097		5.2937		5.5097	
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,204	22.46	09/29/2036							5.3423	I	5.3423
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,525	23.34	08/16/2037	6.000000	5.4500	10:50:13AM	5.4500		5.3965	I	5.3965	
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,594	23.53	10/24/2037	97.850000	5.3050	03:16:16PM	5.3350	5.8413	5.4081		5.3350	