

BSP Circular 813 Reference Rates - PM
April 14, 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		22	0.06	05/07/2014						2.4971	I	2.4971
2	TBILL 06.04.14*	PIBL1213F062	1M		50	0.14	06/04/2014	2,000.000000	1.1200	03:06:14PM	1.1600	1.8138	1.1600		1.1600
3	TBILL 07.02.14	PIBL1213G070	2M		78	0.21	07/02/2014						1.3120	I	1.3120
4	TBILL 07.09.14*	PIBL0614A012	3M		85	0.23	07/09/2014	12.726000	1.1000	12:03:42PM	1.1010	1.5550	1.3500	B	1.5550
5	FXTN 10-35	PIBD1014G356	3M	12.7500	91	0.25	07/15/2014						1.3929	I	1.3929
6	TBILL 08.06.14	PIBL1213H088	4M		113	0.31	08/06/2014						1.5500	I	1.5500
7	TBILL 09.03.14	PIBL1213I096	5M		141	0.39	09/03/2014						1.7500	I	1.7500
8	RTB 05-08	PIID0514I080	5M	6.2500	162	0.44	09/24/2014						1.9000	I	1.9000
9	FXTN 07-46	PIBD0714J466	5M	6.5000	172	0.47	10/04/2014						1.9714	I	1.9714
10	TBILL 10.08.14*	PIBL1213J102	6M		176	0.48	10/08/2014					2.1938	2.0000	B	2.1938
11	SPTB 10-03	SPTB1014J037	6M	12.2500	182	0.50	10/14/2014						2.0066	I	2.0066
12	TBILL 11.05.14	PIBL1213K119	7M		204	0.56	11/05/2014						2.0308	I	2.0308
13	TBILL 01.07.15	PIBL1214A010	9M		267	0.73	01/07/2015						2.1000	I	2.1000
14	FXTN 10-36	PIBD1015B367	11M	12.3750	315	0.86	02/24/2015						2.1527	I	2.1527
15	TBILL 03.04.15	PIBL1214C036	11M		323	0.89	03/04/2015						2.1615	I	2.1615
16	TBILL 04.08.15*	PIBL1214D044	1Y		358	0.98	04/08/2015					2.4025	2.2000	B	2.4025
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	393	1.08	05/13/2015						2.2343	I	2.2343
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	402	1.10	05/22/2015						2.2431	I	2.2431
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	462	1.26	07/21/2015						2.3020	I	2.3020
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	491	1.34	08/19/2015						2.3304	I	2.3304
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	497	1.36	08/25/2015						2.3363	I	2.3363
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	589	1.61	11/25/2015						2.4265	I	2.4265
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	609	1.67	12/15/2015						2.4461	I	2.4461
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	637	1.74	01/12/2016						2.4735	I	2.4735
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	652	1.79	01/27/2016	3.000000	2.5000	08:50:59AM	2.5000		2.4882	I	2.4882
26	RTB 05-10	PIID0516C107	2Y	6.0000	688	1.88	03/03/2016	0.200000	2.4000	10:52:59AM	2.4000		2.5235	I	2.5235
27	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	715	1.96	03/30/2016					2.8290	2.5500	B	2.8290
28	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	741	2.03	04/25/2016	2,400.000000	2.5000	09:21:14AM	2.5015		2.5891		2.5015
29	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	743	2.03	04/27/2016						2.5921	I	2.5921
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	873	2.39	09/04/2016	1.800000	2.7500	10:55:35AM	2.7500		2.7874	I	2.7874
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	893	2.44	09/24/2016						2.8175	I	2.8175
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	946	2.59	11/16/2016						2.8971	I	2.8971
33	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,081	2.96	03/31/2017	1.000000	3.1250	10:56:03AM	3.1250	3.3863	3.1000	B	3.3863
34	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,105	3.03	04/24/2017						3.1196	I	3.1196
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,177	3.22	07/05/2017						3.1784	I	3.1784
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,222	3.35	08/19/2017						3.2152	I	3.2152
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,226	3.36	08/23/2017						3.2185	I	3.2185
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,292	3.54	10/28/2017						3.2724	I	3.2724
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,303	3.57	11/08/2017						3.2814	I	3.2814
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,387	3.80	01/31/2018					3.6515	3.3500	B	3.6515
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,499	4.10	05/23/2018	387.000000	3.3000	03:50:42PM	3.2712	3.4000	3.3937		3.2712
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,586	4.34	08/18/2018	8.570000	3.2000	09:10:50AM	3.2000		3.4277	I	3.4277
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,680	4.60	11/20/2018						3.4645	I	3.4645
44	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,771	4.85	02/19/2019	2.100000	3.5000	10:56:32AM	3.5000	3.8143	3.5000	B	3.8143
45	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,837	5.03	04/26/2019						3.5152	I	3.5152
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,921	5.26	07/19/2019						3.5345	I	3.5345
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,963	5.37	08/30/2019						3.5442	I	3.5442
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,047	5.60	11/22/2019						3.5636	I	3.5636
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,135	5.85	02/18/2020						3.5838	I	3.5838
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,318	6.35	08/19/2020						3.6260	I	3.6260

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,346	6.42	09/16/2020							3.6324	I	3.6324
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,437	6.67	12/16/2020	1.000000	3.5500	10:56:58AM	3.5500			3.6534	I	3.6534
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,514	6.88	03/03/2021	1.000000	3.7000	11:15:39AM	3.7000			3.6711	I	3.6711
54	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,531	6.93	03/20/2021					3.9563		3.6750	B	3.9563
55	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,570	7.04	04/28/2021							3.6946	I	3.6946
56	RTB 10-03	PIID1021J039	8Y	5.7500	2,745	7.52	10/20/2021							3.7823	I	3.7823
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,780	7.61	11/24/2021							3.7999	I	3.7999
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,836	7.76	01/19/2022							3.8280	I	3.8280
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,890	7.91	03/14/2022							3.8551	I	3.8551
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,031	8.30	08/02/2022							3.9258	I	3.9258
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,073	8.41	09/13/2022							3.9469	I	3.9469
62	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,107	8.51	10/17/2022							3.9639	I	3.9639
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,157	8.64	12/06/2022							3.9890	I	3.9890
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,233	8.85	02/20/2023							4.0271	I	4.0271
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,331	9.12	05/29/2023							4.0763	I	4.0763
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,409	9.33	08/15/2023	96.645000	4.1000	03:29:32PM	4.0147			4.1154		4.0147
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,478	9.52	10/23/2023					4.4688		4.1500	B	4.4688
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,702	10.14	06/03/2024							4.2152	I	4.2152
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,765	10.31	08/05/2024							4.2335	I	4.2335
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,863	10.58	11/11/2024							4.2620	I	4.2620
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,017	11.00	04/14/2025							4.3068	I	4.3068
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,206	11.52	10/20/2025							4.3618	I	4.3618
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,246	11.62	11/29/2025							4.3735	I	4.3735
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,297	11.76	01/19/2026							4.3883	I	4.3883
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,571	12.51	10/20/2026	1.500000	5.0000	02:41:34PM	5.0000			4.4680	I	4.4680
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,619	12.65	12/07/2026							4.4820	I	4.4820
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,703	12.88	03/01/2027	2.236000	4.9000	11:02:35AM	4.8840			4.5064	I	4.5064
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,892	13.39	09/06/2027							4.5614	I	4.5614
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,347	14.64	12/04/2028							4.6938	I	4.6938
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,886	16.11	05/27/2030							4.8506	I	4.8506
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,948	16.28	07/28/2030							4.8686	I	4.8686
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,130	16.78	01/26/2031							4.9216	I	4.9216
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,304	17.26	07/19/2031	491.000000	4.9000	02:49:11PM	4.8797			4.9722		4.8797
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,382	17.47	10/05/2031							4.9949	I	4.9949
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,502	17.80	02/02/2032							5.0298	I	5.0298
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,530	17.88	03/01/2032	17.500000	5.1000	03:25:30PM	5.1181			5.0380	I	5.0380
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,740	18.45	09/27/2032							5.0991	I	5.0991
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,803	18.63	11/29/2032							5.1174	I	5.1174
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,915	18.93	03/21/2033	1.600000	5.1250	02:32:14PM	5.1297	5.4438		5.1500	B	5.4438
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,509	20.56	11/05/2034							5.2383	I	5.2383
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,838	21.46	09/30/2035							5.2872	I	5.2872
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,915	21.67	12/16/2035	6.720000	5.4000	09:08:38AM	5.4000			5.2987	I	5.2987
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,203	22.46	09/29/2036							5.3415	I	5.3415
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,524	23.34	08/16/2037							5.3892	I	5.3892
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,593	23.53	10/24/2037	98.986000	5.3650	03:59:40PM	5.3995	5.8538		5.3995		5.3995