

BSP Circular 813 Reference Rates - PM
April 15, 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		21	0.06	05/07/2014						2.5250	I	2.5250
2	TBILL 06.04.14*	PIBL1213F062	1M		49	0.13	06/04/2014	600.000000	1.2000	09:11:14AM	1.1600	1.8000	1.1600		1.1600
3	TBILL 07.02.14	PIBL1213G070	2M		77	0.21	07/02/2014						1.3120	I	1.3120
4	TBILL 07.09.14*	PIBL0614A012	3M		84	0.23	07/09/2014	2.706000	1.1000	10:32:34AM	1.1000	1.5625	1.3500	B	1.5625
5	FXTN 10-35	PIBD1014G356	3M	12.7500	90	0.25	07/15/2014						1.3912	I	1.3912
6	TBILL 08.06.14	PIBL1213H088	4M		112	0.31	08/06/2014	0.201000	2.0000	03:45:30PM	2.0000		1.5423	I	1.5423
7	TBILL 09.03.14	PIBL1213I096	5M		140	0.38	09/03/2014						1.7346	I	1.7346
8	RTB 05-08	PIID0514I080	5M	6.2500	161	0.44	09/24/2014						1.8788	I	1.8788
9	FXTN 07-46	PIBD0714J466	5M	6.5000	171	0.47	10/04/2014						1.9475	I	1.9475
10	TBILL 10.08.14*	PIBL1213J102	6M		175	0.48	10/08/2014	1.200000	1.6000	10:44:30AM	1.5792	2.2028	1.9750	B	2.2028
11	SPTB 10-03	SPTB1014J037	6M	12.2500	181	0.50	10/14/2014						1.9776	I	1.9776
12	TBILL 11.05.14	PIBL1213K119	7M		203	0.56	11/05/2014						1.9869	I	1.9869
13	TBILL 01.07.15	PIBL1214A010	9M		266	0.73	01/07/2015						2.0137	I	2.0137
14	FXTN 10-36	PIBD1015B367	11M	12.3750	314	0.86	02/24/2015						2.0341	I	2.0341
15	TBILL 03.04.15	PIBL1214C036	11M		322	0.88	03/04/2015						2.0375	I	2.0375
16	TBILL 04.08.15*	PIBL1214D044	1Y		357	0.98	04/08/2015	117.619000	2.0500	03:47:28PM	2.0524	2.4410	2.0524		2.0524
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	392	1.07	05/13/2015						2.1012	I	2.1012
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	401	1.10	05/22/2015						2.1137	I	2.1137
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	461	1.26	07/21/2015						2.1974	I	2.1974
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	490	1.34	08/19/2015	0.500000	2.0000	02:51:56PM	2.0000		2.2378	I	2.2378
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	496	1.36	08/25/2015						2.2461	I	2.2461
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	588	1.61	11/25/2015						2.3744	I	2.3744
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	608	1.66	12/15/2015						2.4023	I	2.4023
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	636	1.74	01/12/2016						2.4413	I	2.4413
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	651	1.78	01/27/2016	1.000000	2.5000	10:46:12AM	2.5000		2.4622	I	2.4622
26	RTB 05-10	PIID0516C107	2Y	6.0000	687	1.88	03/03/2016						2.5124	I	2.5124
27	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	714	1.95	03/30/2016					2.8175	2.5500	B	2.8175
28	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	740	2.03	04/25/2016	2,341.367000	2.5150	03:41:16PM	2.5314		2.5757		2.5314
29	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	742	2.03	04/27/2016						2.5776	I	2.5776
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	872	2.39	09/04/2016	145.000000	2.5400	04:07:14PM	2.5638		2.7059		2.5638
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	892	2.44	09/24/2016	0.200000	2.6000	10:06:47AM	2.6000		2.7257	I	2.7257
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	945	2.59	11/16/2016						2.7780	I	2.7780
33	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,080	2.96	03/31/2017	53.400000	2.8950	03:49:32PM	2.9112	3.3763	2.9112		2.9112
34	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,104	3.02	04/24/2017						2.9437	I	2.9437
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,176	3.22	07/05/2017						3.0410	I	3.0410
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,221	3.34	08/19/2017						3.1019	I	3.1019
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,225	3.35	08/23/2017						3.1073	I	3.1073
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,291	3.53	10/28/2017	4.600000	3.5000	10:47:19AM	3.5000		3.1965	I	3.1965
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,302	3.56	11/08/2017						3.2114	I	3.2114
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,386	3.79	01/31/2018	1.000000	3.5500	10:48:15AM	3.5500	3.6123	3.3250	B	3.6123
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,498	4.10	05/23/2018	12.938000	3.2500	03:33:17PM	3.2455		3.3781	I	3.3781
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,585	4.34	08/18/2018	384.500000	3.4300	12:09:27PM	3.4380	3.6250	3.4193		3.4380
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,679	4.60	11/20/2018						3.4639	I	3.4639
44	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,770	4.85	02/19/2019	171.500000	3.4900	03:49:26PM	3.5070	3.8325	3.5070		3.5070
45	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,836	5.03	04/26/2019						3.5193	I	3.5193
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,920	5.26	07/19/2019						3.5350	I	3.5350
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,962	5.37	08/30/2019						3.5428	I	3.5428
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,046	5.60	11/22/2019	10.000000	3.3750	02:24:06PM	3.3750		3.5585	I	3.5585
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,134	5.84	02/18/2020						3.5750	I	3.5750
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,317	6.34	08/19/2020						3.6091	I	3.6091

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,345	6.42	09/16/2020							3.6144	I	3.6144
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,436	6.67	12/16/2020							3.6313	I	3.6313
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,513	6.88	03/03/2021	0.360000	3.5000	10:53:12AM	3.5000			3.6457	I	3.6457
54	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,530	6.93	03/20/2021	50.000000	3.6500	10:17:57AM	3.6500	3.9650		3.6489		3.6500
55	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,569	7.03	04/28/2021							3.6695	I	3.6695
56	RTB 10-03	PIID1021J039	8Y	5.7500	2,744	7.51	10/20/2021							3.7621	I	3.7621
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,779	7.61	11/24/2021	150.000000	3.8750	02:31:16PM	3.8566			3.7807		3.8566
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,835	7.76	01/19/2022	269.099853	3.8650	03:44:30PM	3.9124			3.8103		3.9124
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,889	7.91	03/14/2022							3.8389	I	3.8389
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,030	8.30	08/02/2022							3.9135	I	3.9135
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,072	8.41	09/13/2022							3.9357	I	3.9357
62	FXTN 20-03	PIBD2022J033	9Y	12.7500	3,106	8.50	10/17/2022							3.9537	I	3.9537
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,156	8.64	12/06/2022	45.800000	4.0250	03:32:33PM	4.0305			3.9801	I	3.9801
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,232	8.85	02/20/2023							4.0204	I	4.0204
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,330	9.12	05/29/2023							4.0722	I	4.0722
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,408	9.33	08/15/2023	61.245000	4.0200	03:59:51PM	4.0122			4.1135		4.0122
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,477	9.52	10/23/2023					4.4638		4.1500	B	4.4638
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,701	10.13	06/03/2024							4.2152	I	4.2152
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,764	10.31	08/05/2024							4.2335	I	4.2335
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,862	10.57	11/11/2024							4.2620	I	4.2620
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,016	11.00	04/14/2025							4.3068	I	4.3068
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,205	11.51	10/20/2025							4.3618	I	4.3618
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,245	11.62	11/29/2025							4.3735	I	4.3735
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,296	11.76	01/19/2026							4.3883	I	4.3883
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,570	12.51	10/20/2026							4.4680	I	4.4680
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,618	12.64	12/07/2026							4.4820	I	4.4820
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,702	12.87	03/01/2027							4.5064	I	4.5064
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,891	13.39	09/06/2027							4.5614	I	4.5614
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,346	14.64	12/04/2028							4.6938	I	4.6938
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,885	16.11	05/27/2030	40.000000	4.8050	03:46:06PM	4.8050			4.8506	I	4.8506
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,947	16.28	07/28/2030							4.8686	I	4.8686
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,129	16.78	01/26/2031							4.9216	I	4.9216
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,303	17.26	07/19/2031	447.500000	4.9000	04:05:56PM	4.8925			4.9722		4.8925
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,381	17.47	10/05/2031							4.9949	I	4.9949
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,501	17.80	02/02/2032							5.0298	I	5.0298
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,529	17.88	03/01/2032	30.200000	5.0500	03:13:31PM	4.9886			5.0380	I	5.0380
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,739	18.45	09/27/2032							5.0991	I	5.0991
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,802	18.62	11/29/2032							5.1174	I	5.1174
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,914	18.93	03/21/2033	5.150000	4.9750	03:43:39PM	4.9512	5.4288		5.1500	B	5.4288
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,508	20.56	11/05/2034							5.2508	I	5.2508
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,837	21.46	09/30/2035							5.3066	I	5.3066
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,914	21.67	12/16/2035	172.600000	5.4500	03:47:02PM	5.4847			5.3197		5.4847
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,202	22.46	09/29/2036							5.3685	I	5.3685
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,523	23.33	08/16/2037							5.4230	I	5.4230
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,592	23.52	10/24/2037	207.736000	5.4200	03:43:38PM	5.3932	5.8633		5.4347		5.3932