

BSP Circular 813 Reference Rates - PM
April 16, 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		16	0.04	05/07/2014						2.8023	I	2.8023
2	TBILL 06.04.14*	PIBL1213F062	1M		44	0.12	06/04/2014					1.6875	1.5000	B	1.6875
3	TBILL 07.02.14	PIBL1213G070	2M		72	0.20	07/02/2014						1.4111	I	1.4111
4	TBILL 07.09.14	PIBL0614A012	2M		79	0.22	07/09/2014						1.3889	I	1.3889
5	FXTN 10-35	PIBD1014G356	2M	12.7500	85	0.23	07/15/2014						1.3698	I	1.3698
6	TBILL 08.06.14*	PIBL1213H088	3M		107	0.29	08/06/2014					1.5050	1.3000	B	1.5050
7	TBILL 09.03.14	PIBL1213I096	5M		135	0.37	09/03/2014	2,900.000000	1.3000	10:07:38AM	1.3125		1.5077		1.3125
8	RTB 05-08	PIID0514I080	5M	6.2500	156	0.43	09/24/2014	0.300000	2.4000	02:31:16PM	2.4000		1.6635	I	1.6635
9	FXTN 07-46	PIBD0714J466	5M	6.5000	166	0.45	10/04/2014						1.7376	I	1.7376
10	TBILL 10.08.14	PIBL1213J102	5M		170	0.47	10/08/2014						1.7673	I	1.7673
11	SPTB 10-03	SPTB1014J037	5M	12.2500	176	0.48	10/14/2014						1.8118	I	1.8118
12	TBILL 11.05.14*	PIBL1213K119	6M		198	0.54	11/05/2014					2.1715	1.9750	B	2.1715
13	TBILL 01.07.15	PIBL1214A010	9M		261	0.72	01/07/2015						2.0234	I	2.0234
14	FXTN 10-36	PIBD1015B367	10M	12.3750	309	0.85	02/24/2015						2.0603	I	2.0603
15	TBILL 03.04.15	PIBL1214C036	11M		317	0.87	03/04/2015						2.0665	I	2.0665
16	TBILL 04.08.15*	PIBL1214D044	1Y		352	0.97	04/08/2015	104.984000	2.1000	03:19:32PM	2.0934	2.4313	2.0934		2.0934
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	387	1.06	05/13/2015						2.1406	I	2.1406
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	396	1.08	05/22/2015						2.1528	I	2.1528
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	456	1.25	07/21/2015						2.2337	I	2.2337
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	485	1.33	08/19/2015	0.515000	2.0000	10:41:55AM	2.0000		2.2728	I	2.2728
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	491	1.34	08/25/2015						2.2809	I	2.2809
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	583	1.60	11/25/2015						2.4050	I	2.4050
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	603	1.65	12/15/2015						2.4320	I	2.4320
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	631	1.73	01/12/2016						2.4698	I	2.4698
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	646	1.77	01/27/2016	3.700000	2.5000	11:24:54AM	2.5000		2.4900	I	2.4900
26	RTB 05-10	PIID0516C107	2Y	6.0000	682	1.87	03/03/2016	0.500000	2.7500	03:33:21PM	2.7500		2.5386	I	2.5386
27	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	709	1.94	03/30/2016					2.8500	2.5750	B	2.8500
28	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	735	2.01	04/25/2016	55.000000	2.5000	03:18:18PM	2.5455		2.6123		2.5455
29	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	737	2.02	04/27/2016						2.6152	I	2.6152
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	867	2.37	09/04/2016	56.000000	2.7000	11:25:30AM	2.5571		2.8016		2.5571
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	887	2.43	09/24/2016						2.8303	I	2.8303
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	940	2.57	11/16/2016						2.9064	I	2.9064
33	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,075	2.94	03/31/2017	4.500000	3.1500	11:26:30AM	3.1500	3.3725	3.1000	B	3.3725
34	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,099	3.01	04/24/2017						3.1216	I	3.1216
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,171	3.21	07/05/2017						3.1863	I	3.1863
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,216	3.33	08/19/2017						3.2267	I	3.2267
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,220	3.34	08/23/2017						3.2303	I	3.2303
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,286	3.52	10/28/2017						3.2896	I	3.2896
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,297	3.55	11/08/2017						3.2995	I	3.2995
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,381	3.78	01/31/2018					3.6588	3.3750	B	3.6588
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,493	4.09	05/23/2018	9.000000	3.1500	03:47:29PM	3.2305		3.4093	I	3.4093
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,580	4.33	08/18/2018						3.4359	I	3.4359
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,674	4.58	11/20/2018						3.4647	I	3.4647
44	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,765	4.83	02/19/2019	51.000000	3.6250	11:27:04AM	3.4926	3.8138	3.4926		3.4926
45	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,831	5.01	04/26/2019						3.5190	I	3.5190
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,915	5.24	07/19/2019						3.5525	I	3.5525
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,957	5.36	08/30/2019						3.5693	I	3.5693
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,041	5.59	11/22/2019	6.000000	3.4000	03:32:32PM	3.4000		3.6028	I	3.6028
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,129	5.83	02/18/2020						3.6380	I	3.6380
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,312	6.33	08/19/2020						3.7110	I	3.7110

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,340	6.41	09/16/2020						3.7222	I	3.7222
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,431	6.66	12/16/2020	250.000000	3.8500	03:43:05PM	3.8500		3.7586		3.8500
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,508	6.87	03/03/2021	101.500000	3.6650	02:59:37PM	3.6633		3.7893		3.6633
54	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,525	6.91	03/20/2021					3.9850	3.7961	B	3.9850
55	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,564	7.02	04/28/2021						3.8107	I	3.8107
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,739	7.50	10/20/2021	0.500000	4.3750	10:52:24AM	4.3750		3.8761	I	3.8761
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,774	7.59	11/24/2021						3.8892	I	3.8892
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,830	7.75	01/19/2022						3.9101	I	3.9101
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,884	7.90	03/14/2022						3.9303	I	3.9303
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,025	8.28	08/02/2022						3.9830	I	3.9830
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,067	8.40	09/13/2022						3.9986	I	3.9986
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,101	8.49	10/17/2022						4.0114	I	4.0114
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,151	8.63	12/06/2022	25.300000	3.9500	11:29:45AM	3.9500		4.0300	I	4.0300
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,227	8.84	02/20/2023						4.0584	I	4.0584
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,325	9.10	05/29/2023						4.0951	I	4.0951
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,403	9.32	08/15/2023	107.177000	3.9000	03:58:37PM	3.9300		4.1242		3.9300
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,472	9.51	10/23/2023					4.4500	4.1500	B	4.4500
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,696	10.12	06/03/2024						4.2152	I	4.2152
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,759	10.29	08/05/2024						4.2335	I	4.2335
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,857	10.56	11/11/2024						4.2620	I	4.2620
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,011	10.98	04/14/2025						4.3068	I	4.3068
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,200	11.50	10/20/2025						4.3618	I	4.3618
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,240	11.61	11/29/2025						4.3735	I	4.3735
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,291	11.75	01/19/2026						4.3883	I	4.3883
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,565	12.50	10/20/2026						4.4680	I	4.4680
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,613	12.63	12/07/2026						4.4820	I	4.4820
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,697	12.86	03/01/2027	11.350000	4.7000	11:22:14AM	4.7399		4.5064	I	4.5064
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,886	13.38	09/06/2027						4.5614	I	4.5614
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,341	14.62	12/04/2028						4.6938	I	4.6938
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,880	16.10	05/27/2030						4.8506	I	4.8506
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,942	16.27	07/28/2030						4.8686	I	4.8686
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,124	16.77	01/26/2031						4.9216	I	4.9216
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,298	17.24	07/19/2031	62.500000	4.8900	03:57:49PM	4.8900		4.9722		4.8900
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,376	17.46	10/05/2031						4.9949	I	4.9949
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,496	17.79	02/02/2032	0.300000	5.3750	10:21:54AM	5.3750		5.0298	I	5.0298
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,524	17.86	03/01/2032	6.000000	5.0000	09:35:00AM	5.0000		5.0380	I	5.0380
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,734	18.44	09/27/2032						5.0991	I	5.0991
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,797	18.61	11/29/2032						5.1174	I	5.1174
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,909	18.92	03/21/2033	2.340000	5.1250	02:32:29PM	5.1260	5.4475	5.1500	B	5.4475
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,503	20.54	11/05/2034						5.2710	I	5.2710
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,832	21.44	09/30/2035						5.3380	I	5.3380
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,909	21.65	12/16/2035	584.812000	5.5000	08:46:40AM	5.5000		5.3536		5.5000
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,197	22.44	09/29/2036						5.4123	I	5.4123
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,518	23.32	08/16/2037						5.4776	I	5.4776
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,587	23.51	10/24/2037	72.595000	5.3752	03:34:03PM	5.4250	5.8638	5.4917		5.4250