

BSP Circular 813 Reference Rates - PM
April 21, 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		15	0.04	05/07/2014						2.8750	I	2.8750
2	TBILL 06.04.14*	PIBL1213F062	1M		43	0.12	06/04/2014					1.8038	1.6250	B	1.8038
3	TBILL 07.02.14	PIBL1213G070	2M		71	0.20	07/02/2014						1.4806	I	1.4806
4	TBILL 07.09.14	PIBL0614A012	2M		78	0.21	07/09/2014						1.4444	I	1.4444
5	FXTN 10-35	PIBD1014G356	2M	12.7500	84	0.23	07/15/2014						1.4135	I	1.4135
6	TBILL 08.06.14*	PIBL1213H088	3M		106	0.29	08/06/2014					1.5038	1.3000	B	1.5038
7	TBILL 09.03.14	PIBL1213I096	5M		134	0.37	09/03/2014						1.5154	I	1.5154
8	RTB 05-08	PIID0514I080	5M	6.2500	155	0.42	09/24/2014						1.6769	I	1.6769
9	FXTN 07-46	PIBD0714J466	5M	6.5000	165	0.45	10/04/2014						1.7538	I	1.7538
10	TBILL 10.08.14	PIBL1213J102	5M		169	0.46	10/08/2014						1.7846	I	1.7846
11	SPTB 10-03	SPTB1014J037	5M	12.2500	175	0.48	10/14/2014						1.8308	I	1.8308
12	TBILL 11.05.14*	PIBL1213K119	6M		197	0.54	11/05/2014					2.2050	2.0000	B	2.2050
13	TBILL 01.07.15	PIBL1214A010	9M		260	0.71	01/07/2015						2.1023	I	2.1023
14	FXTN 10-36	PIBD1015B367	10M	12.3750	308	0.84	02/24/2015						2.1802	I	2.1802
15	TBILL 03.04.15	PIBL1214C036	11M		316	0.87	03/04/2015						2.1932	I	2.1932
16	TBILL 04.08.15*	PIBL1214D044	1Y		351	0.96	04/08/2015	31.267900	2.0100	02:25:53PM	2.0100	2.4500	2.2500	B	2.4500
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	386	1.06	05/13/2015						2.2843	I	2.2843
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	395	1.08	05/22/2015						2.2931	I	2.2931
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	455	1.25	07/21/2015						2.3520	I	2.3520
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	484	1.33	08/19/2015						2.3804	I	2.3804
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	490	1.34	08/25/2015						2.3863	I	2.3863
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	582	1.59	11/25/2015						2.4765	I	2.4765
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	602	1.65	12/15/2015						2.4961	I	2.4961
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	630	1.72	01/12/2016						2.5235	I	2.5235
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	645	1.77	01/27/2016						2.5382	I	2.5382
26	RTB 05-10	PIID0516C107	2Y	6.0000	681	1.86	03/03/2016						2.5735	I	2.5735
27	FXTN 10-40 *	PIBD1016C407	2Y	7.5000	708	1.94	03/30/2016					2.8800	2.6000	B	2.8800
28	FXTN 03-20	PIBD0316D206	2.5Y	1.6250	734	2.01	04/25/2016	67.000000	2.5275	10:41:06AM	2.5275		2.6373		2.5275
29	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	736	2.02	04/27/2016						2.6402	I	2.6402
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	866	2.37	09/04/2016	1.600000	2.6250	02:10:14PM	2.6250		2.8266	I	2.8266
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	886	2.43	09/24/2016	0.500000	2.4000	10:51:26AM	2.4000		2.8553	I	2.8553
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	939	2.57	11/16/2016						2.9314	I	2.9314
33	FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1,074	2.94	03/31/2017					3.4138	3.1250	B	3.4138
34	FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1,098	3.01	04/24/2017						3.1446	I	3.1446
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,170	3.20	07/05/2017						3.2034	I	3.2034
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,215	3.33	08/19/2017						3.2402	I	3.2402
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,219	3.34	08/23/2017						3.2435	I	3.2435
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,285	3.52	10/28/2017						3.2974	I	3.2974
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,296	3.55	11/08/2017						3.3064	I	3.3064
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,380	3.78	01/31/2018					3.6813	3.3750	B	3.6813
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,492	4.08	05/23/2018	0.800000	3.5000	10:57:03AM	3.5000		3.4365	I	3.4365
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,579	4.32	08/18/2018	145.627000	3.4400	03:08:17PM	3.4311		3.4843		3.4311
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,673	4.58	11/20/2018						3.5359	I	3.5359
44	FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1,764	4.83	02/19/2019	850.000000	3.6350	03:55:07PM	3.5859	3.8700	3.5859		3.5859
45	FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1,830	5.01	04/26/2019						3.5958	I	3.5958
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,914	5.24	07/19/2019						3.6084	I	3.6084
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,956	5.36	08/30/2019						3.6147	I	3.6147
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,040	5.59	11/22/2019	10.000000	3.4750	11:02:41AM	3.4750		3.6273	I	3.6273
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,128	5.83	02/18/2020						3.6405	I	3.6405
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,311	6.33	08/19/2020						3.6680	I	3.6680

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,339	6.40	09/16/2020							3.6722	I	3.6722
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,430	6.65	12/16/2020							3.6859	I	3.6859
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,507	6.86	03/03/2021							3.6974	I	3.6974
54	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,524	6.91	03/20/2021					4.0113		3.7000	B	4.0113
55	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,563	7.02	04/28/2021							3.7206	I	3.7206
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,738	7.50	10/20/2021							3.8130	I	3.8130
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,773	7.59	11/24/2021	30.000000	3.9200	11:42:55AM	3.9133			3.8315	I	3.8315
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,829	7.75	01/19/2022							3.8610	I	3.8610
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,883	7.89	03/14/2022							3.8895	I	3.8895
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,024	8.28	08/02/2022							3.9640	I	3.9640
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,066	8.39	09/13/2022							3.9862	I	3.9862
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,100	8.49	10/17/2022							4.0041	I	4.0041
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,150	8.62	12/06/2022							4.0305	I	4.0305
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,226	8.83	02/20/2023							4.0706	I	4.0706
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,324	9.10	05/29/2023							4.1224	I	4.1224
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,402	9.31	08/15/2023	68.354000	3.9400	03:51:47PM	3.9655			4.1636		3.9655
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,471	9.50	10/23/2023					4.5288		4.2000	B	4.5288
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,695	10.12	06/03/2024							4.2444	I	4.2444
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,758	10.29	08/05/2024							4.2569	I	4.2569
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,856	10.56	11/11/2024							4.2764	I	4.2764
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,010	10.98	04/14/2025							4.3070	I	4.3070
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,199	11.50	10/20/2025							4.3445	I	4.3445
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,239	11.61	11/29/2025							4.3524	I	4.3524
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,290	11.75	01/19/2026							4.3625	I	4.3625
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,564	12.50	10/20/2026	2.856194	4.9000	12:01:23PM	4.9000			4.4169	I	4.4169
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,612	12.63	12/07/2026							4.4264	I	4.4264
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,696	12.86	03/01/2027	0.864000	4.9250	02:28:05PM	4.9250			4.4431	I	4.4431
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,885	13.37	09/06/2027							4.4806	I	4.4806
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,340	14.62	12/04/2028							4.5709	I	4.5709
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,879	16.10	05/27/2030							4.6778	I	4.6778
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,941	16.27	07/28/2030							4.6901	I	4.6901
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,123	16.76	01/26/2031							4.7262	I	4.7262
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,297	17.24	07/19/2031	200.000000	4.8900	11:16:40AM	4.8900	5.2500		4.7608		4.8900
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,375	17.45	10/05/2031							4.7762	I	4.7762
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,495	17.78	02/02/2032							4.8000	I	4.8000
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,523	17.86	03/01/2032	21.700000	5.2500	02:50:36PM	5.0919			4.8056	I	4.8056
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,733	18.43	09/27/2032							4.8473	I	4.8473
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,796	18.61	11/29/2032							4.8598	I	4.8598
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,908	18.91	03/21/2033	56.700000	4.8500	03:46:21PM	4.8820	5.4500		4.8820		4.8820
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,502	20.54	11/05/2034							5.1362	I	5.1362
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,831	21.44	09/30/2035							5.2769	I	5.2769
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,908	21.65	12/16/2035							5.3099	I	5.3099
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,196	22.44	09/29/2036							5.4331	I	5.4331
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,517	23.32	08/16/2037							5.5705	I	5.5705
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,586	23.51	10/24/2037	35.165264	5.4750	03:49:16PM	5.4369	5.8613		5.6000	B	5.8613