

BSP Circular 813 Reference Rates - PM
April 24, 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		12	0.03	05/07/2014						2.9683	I	2.9683
2	TBILL 06.04.14*	PIBL1213F062	1M		40	0.11	06/04/2014					1.8110	1.6150	B	1.8110
3	TBILL 07.02.14	PIBL1213G070	2M		68	0.19	07/02/2014						1.4306	I	1.4306
4	TBILL 07.09.14	PIBL0614A012	2M		75	0.21	07/09/2014	14.580000	1.2500	03:01:58PM	1.1956		1.3844	I	1.3844
5	FXTN 10-35	PIBD1014G356	2M	12.7500	81	0.22	07/15/2014						1.3449	I	1.3449
6	TBILL 08.06.14*	PIBL1213H088	3M		103	0.28	08/06/2014					1.4188	1.2000	B	1.4188
7	TBILL 09.03.14	PIBL1213I096	5M		131	0.36	09/03/2014						1.4462	I	1.4462
8	RTB 05-08	PIID0514I080	5M	6.2500	152	0.42	09/24/2014						1.6308	I	1.6308
9	FXTN 07-46	PIBD0714J466	5M	6.5000	162	0.44	10/04/2014						1.7187	I	1.7187
10	TBILL 10.08.14	PIBL1213J102	5M		166	0.46	10/08/2014	16.706835	1.5500	03:18:44PM	1.5500		1.7538	I	1.7538
11	SPTB 10-03	SPTB1014J037	5M	12.2500	172	0.47	10/14/2014						1.8066	I	1.8066
12	TBILL 11.05.14*	PIBL1213K119	6M		194	0.53	11/05/2014					2.2038	2.0000	B	2.2038
13	TBILL 01.07.15	PIBL1214A010	9M		257	0.71	01/07/2015						2.0288	I	2.0288
14	FXTN 10-36	PIBD1015B367	10M	12.3750	305	0.84	02/24/2015						2.0507	I	2.0507
15	TBILL 03.04.15	PIBL1214C036	11M		313	0.86	03/04/2015						2.0543	I	2.0543
16	TBILL 04.08.15*	PIBL1214D044	1Y		348	0.96	04/08/2015	85.240000	2.0750	02:05:21PM	2.0703	2.4313	2.0703		2.0703
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	383	1.05	05/13/2015						2.1094	I	2.1094
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	392	1.07	05/22/2015	479.000000	2.3500	02:04:35PM	2.3500		2.1194		2.3500
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	452	1.24	07/21/2015						2.1864	I	2.1864
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	481	1.32	08/19/2015						2.2188	I	2.2188
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	487	1.33	08/25/2015						2.2255	I	2.2255
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	579	1.59	11/25/2015						2.3281	I	2.3281
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	599	1.64	12/15/2015						2.3505	I	2.3505
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	627	1.72	01/12/2016						2.3817	I	2.3817
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	642	1.76	01/27/2016	109.500000	2.7500	02:36:55PM	2.3795		2.3985		2.3795
26	RTB 05-10	PIID0516C107	2Y	6.0000	678	1.86	03/03/2016						2.4386	I	2.4386
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	705	1.93	03/30/2016						2.4688	I	2.4688
28	FXTN 03-20 *	PIBD0316D206	2Y	1.6250	731	2.00	04/25/2016	71.490000	2.6500	12:06:10PM	2.6792	3.0713	2.4978		2.6792
29	FXTN 10-41	PIBD1016D416	2.5Y	7.0000	733	2.01	04/27/2016						2.5006	I	2.5006
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	863	2.36	09/04/2016	10.000000	2.7500	10:30:33AM	2.6749		2.6803	I	2.6803
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	883	2.42	09/24/2016	57.408000	2.6250	11:51:16AM	2.6250		2.7079		2.6250
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	936	2.56	11/16/2016						2.7812	I	2.7812
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,071	2.93	03/31/2017	139.000000	3.0000	02:37:16PM	3.0010		2.9678		3.0010
34	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,095	3.00	04/24/2017					3.5275	3.0010	B	3.5275
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,167	3.20	07/05/2017						3.1220	I	3.1220
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,212	3.32	08/19/2017	6.000000	3.4500	11:51:01AM	3.4750		3.1977	I	3.1977
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,216	3.33	08/23/2017						3.2044	I	3.2044
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,282	3.51	10/28/2017						3.3153	I	3.3153
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,293	3.54	11/08/2017						3.3338	I	3.3338
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,377	3.77	01/31/2018					3.7488	3.4750	B	3.7488
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,489	4.08	05/23/2018	5.000000	3.3350	03:35:00PM	3.3350		3.5123	I	3.5123
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,576	4.31	08/18/2018	50.000000	3.4750	11:03:58AM	3.4750		3.5413		3.4750
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,670	4.57	11/20/2018						3.5727	I	3.5727
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,761	4.82	02/19/2019	300.000000	3.6300	03:10:31PM	3.6250		3.6030		3.6250
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,827	5.00	04/26/2019					4.1100	3.6250	B	4.1100
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,911	5.23	07/19/2019						3.6522	I	3.6522
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,953	5.35	08/30/2019						3.6659	I	3.6659
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,037	5.58	11/22/2019	100.000000	3.6000	11:15:11AM	3.5975		3.6931		3.5975
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,125	5.82	02/18/2020						3.7216	I	3.7216
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,308	6.32	08/19/2020						3.7809	I	3.7809

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,336	6.40	09/16/2020											3.7900	I	3.7900	
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,427	6.64	12/16/2020												3.8195	I	3.8195
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,504	6.86	03/03/2021												3.8445	I	3.8445
54	FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2,521	6.90	03/20/2021										4.1300		3.8500	B	4.1300
55	FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2,560	7.01	04/28/2021												3.8603	I	3.8603
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,735	7.49	10/20/2021	1.000000	4.1000	02:37:11PM	4.1000								3.9065	I	3.9065
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,770	7.58	11/24/2021												3.9157	I	3.9157
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,826	7.74	01/19/2022												3.9305	I	3.9305
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,880	7.89	03/14/2022												3.9448	I	3.9448
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,021	8.27	08/02/2022												3.9820	I	3.9820
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,063	8.39	09/13/2022												3.9931	I	3.9931
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,097	8.48	10/17/2022												4.0021	I	4.0021
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,147	8.62	12/06/2022	41.800000	4.2000	03:33:51PM	4.0965								4.0153	I	4.0153
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,223	8.82	02/20/2023												4.0353	I	4.0353
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,321	9.09	05/29/2023												4.0612	I	4.0612
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,399	9.31	08/15/2023	33.395000	4.0500	03:24:53PM	4.0396								4.0818	I	4.0818
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,468	9.49	10/23/2023										4.4213		4.1000	B	4.4213
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,692	10.11	06/03/2024												4.1505	I	4.1505
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,755	10.28	08/05/2024												4.1648	I	4.1648
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,853	10.55	11/11/2024												4.1869	I	4.1869
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,007	10.97	04/14/2025												4.2216	I	4.2216
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,196	11.49	10/20/2025												4.2643	I	4.2643
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,236	11.60	11/29/2025												4.2733	I	4.2733
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,287	11.74	01/19/2026												4.2848	I	4.2848
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,561	12.49	10/20/2026	115.656194	4.8050	03:59:26PM	4.7297								4.3466		4.7297
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,609	12.62	12/07/2026												4.3575	I	4.3575
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,693	12.85	03/01/2027	0.500000	4.9500	10:24:31AM	4.9500								4.3764	I	4.3764
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,882	13.37	09/06/2027												4.4191	I	4.4191
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,337	14.61	12/04/2028												4.5218	I	4.5218
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,876	16.09	05/27/2030												4.6434	I	4.6434
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,938	16.26	07/28/2030												4.6574	I	4.6574
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,120	16.76	01/26/2031												4.6985	I	4.6985
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,294	17.23	07/19/2031	3.485000	4.9250	02:03:23PM	4.8285								4.7377	I	4.7377
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,372	17.45	10/05/2031												4.7553	I	4.7553
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,492	17.77	02/02/2032												4.7824	I	4.7824
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,520	17.85	03/01/2032	196.880000	5.0000	03:33:00PM	5.0088								4.7887		5.0088
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,730	18.43	09/27/2032												4.8361	I	4.8361
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,793	18.60	11/29/2032												4.8503	I	4.8503
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,905	18.90	03/21/2033	55.383000	4.8750	03:34:36PM	4.8756	5.3938							4.8756		4.8756
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,499	20.53	11/05/2034												5.0820	I	5.0820
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,828	21.43	09/30/2035												5.1963	I	5.1963
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,905	21.64	12/16/2035	614.000000	5.4800	03:54:18PM	5.4852								5.2231		5.4852
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,193	22.43	09/29/2036												5.3232	I	5.3232
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,514	23.31	08/16/2037	8.420000	5.5250	02:42:53PM	5.5676								5.4347	I	5.4347
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,583	23.50	10/24/2037	770.753000	5.4200	04:02:00PM	5.4363	5.8300							5.4587		5.4363