

BSP Circular 813 Reference Rates - PM
April 25, 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		9	0.02	05/07/2014						3.0811	I	3.0811
2	TBILL 06.04.14*	PIBL1213F062	1M		37	0.10	06/04/2014					1.8140	1.6150	B	1.8140
3	TBILL 07.02.14	PIBL1213G070	2M		65	0.18	07/02/2014						1.4750	I	1.4750
4	TBILL 07.09.14	PIBL0614A012	2M		72	0.20	07/09/2014						1.4400	I	1.4400
5	FXTN 10-35	PIBD1014G356	2M	12.7500	78	0.21	07/15/2014						1.4100	I	1.4100
6	TBILL 08.06.14*	PIBL1213H088	3M		100	0.27	08/06/2014					1.5175	1.3000	B	1.5175
7	TBILL 09.03.14	PIBL1213I096	4M		128	0.35	09/03/2014						1.4846	I	1.4846
8	RTB 05-08	PIID0514I080	5M	6.2500	149	0.41	09/24/2014						1.6231	I	1.6231
9	FXTN 07-46	PIBD0714J466	5M	6.5000	159	0.44	10/04/2014						1.6890	I	1.6890
10	TBILL 10.08.14	PIBL1213J102	5M		163	0.45	10/08/2014	0.300000	1.6000	11:41:51AM	1.6000		1.7154	I	1.7154
11	SPTB 10-03	SPTB1014J037	5M	12.2500	169	0.46	10/14/2014						1.7549	I	1.7549
12	TBILL 11.05.14*	PIBL1213K119	6M		191	0.52	11/05/2014					2.1875	1.9000	B	2.1875
13	TBILL 01.07.15	PIBL1214A010	9M		254	0.70	01/07/2015						2.0330	I	2.0330
14	FXTN 10-36	PIBD1015B367	10M	12.3750	302	0.83	02/24/2015						2.1343	I	2.1343
15	TBILL 03.04.15	PIBL1214C036	10M		310	0.85	03/04/2015						2.1511	I	2.1511
16	TBILL 04.08.15*	PIBL1214D044	1Y		345	0.95	04/08/2015	6.628000	1.9500	02:03:33PM	1.9500	2.4313	2.2250	B	2.4313
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	380	1.04	05/13/2015						2.2661	I	2.2661
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	389	1.07	05/22/2015						2.2767	I	2.2767
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	449	1.23	07/21/2015						2.3471	I	2.3471
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	478	1.31	08/19/2015	0.300000	2.2500	11:11:00AM	2.2500		2.3811	I	2.3811
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	484	1.33	08/25/2015						2.3882	I	2.3882
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	576	1.58	11/25/2015						2.4962	I	2.4962
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	596	1.63	12/15/2015						2.5197	I	2.5197
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	624	1.71	01/12/2016						2.5526	I	2.5526
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	639	1.75	01/27/2016					3.0000	2.5702	B	3.0000
26	RTB 05-10	PIID0516C107	2Y	6.0000	675	1.85	03/03/2016	0.500000	2.7500	11:54:46AM	2.7500		2.6124	I	2.6124
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	702	1.92	03/30/2016						2.6441	I	2.6441
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	728	1.99	04/25/2016	541.578000	2.6850	03:35:32PM	2.6769	2.7750	2.6747		2.6769
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	730	2.00	04/27/2016					3.0623	2.6770	B	3.0623
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	860	2.35	09/04/2016						2.8469	I	2.8469
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	880	2.41	09/24/2016						2.8730	I	2.8730
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	933	2.55	11/16/2016						2.9422	I	2.9422
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,068	2.92	03/31/2017	200.000000	3.1500	03:35:20PM	3.1500		3.1186		3.1500
34	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,092	2.99	04/24/2017					3.5375	3.1500	B	3.5375
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,164	3.19	07/05/2017						3.2011	I	3.2011
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,209	3.31	08/19/2017						3.2330	I	3.2330
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,213	3.32	08/23/2017						3.2358	I	3.2358
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,279	3.50	10/28/2017						3.2826	I	3.2826
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,290	3.53	11/08/2017						3.2904	I	3.2904
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,374	3.76	01/31/2018					3.6488	3.3500	B	3.6488
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,486	4.07	05/23/2018	20.700000	3.3000	03:06:47PM	3.3603		3.4197	I	3.4197
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,573	4.31	08/18/2018						3.4738	I	3.4738
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,667	4.56	11/20/2018						3.5323	I	3.5323
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,758	4.81	02/19/2019	200.000000	3.6300	03:34:54PM	3.6300		3.5889		3.6300
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,824	4.99	04/26/2019					4.0964	3.6300	B	4.0964
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,908	5.22	07/19/2019						3.6495	I	3.6495
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,950	5.34	08/30/2019						3.6592	I	3.6592
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,034	5.57	11/22/2019	5.000000	3.6000	11:33:54AM	3.6000		3.6787	I	3.6787
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,122	5.81	02/18/2020						3.6991	I	3.6991
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,305	6.31	08/19/2020						3.7416	I	3.7416

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,333	6.39	09/16/2020						3.7480	I	3.7480
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,424	6.64	12/16/2020						3.7692	I	3.7692
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,501	6.85	03/03/2021						3.7870	I	3.7870
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,518	6.89	03/20/2021						3.7910	I	3.7910
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,557	7.00	04/28/2021				4.1600		3.8000	B	4.1600
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,732	7.48	10/20/2021						3.8578	I	3.8578
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,767	7.58	11/24/2021						3.8694	I	3.8694
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,823	7.73	01/19/2022						3.8879	I	3.8879
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,877	7.88	03/14/2022						3.9057	I	3.9057
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,018	8.26	08/02/2022						3.9523	I	3.9523
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,060	8.38	09/13/2022						3.9662	I	3.9662
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,094	8.47	10/17/2022						3.9774	I	3.9774
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,144	8.61	12/06/2022	5.000000	3.9500	02:51:28PM	3.9500		3.9939	I	3.9939
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,220	8.82	02/20/2023						4.0191	I	4.0191
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,318	9.08	05/29/2023						4.0514	I	4.0514
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,396	9.30	08/15/2023	38.550000	4.2225	03:40:38PM	4.0757	4.2250	4.0772	B	4.2250
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,465	9.49	10/23/2023					4.5038	4.1000	B	4.5038
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,689	10.10	06/03/2024						4.1619	I	4.1619
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,752	10.27	08/05/2024						4.1793	I	4.1793
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,850	10.54	11/11/2024						4.2064	I	4.2064
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,004	10.96	04/14/2025						4.2490	I	4.2490
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,193	11.48	10/20/2025						4.3012	I	4.3012
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,233	11.59	11/29/2025						4.3123	I	4.3123
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,284	11.73	01/19/2026						4.3264	I	4.3264
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,558	12.48	10/20/2026	0.500000	4.9000	12:00:21PM	4.9000		4.4021	I	4.4021
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,606	12.61	12/07/2026						4.4154	I	4.4154
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,690	12.84	03/01/2027						4.4386	I	4.4386
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,879	13.36	09/06/2027						4.4908	I	4.4908
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,334	14.60	12/04/2028						4.6166	I	4.6166
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,873	16.08	05/27/2030						4.7656	I	4.7656
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,935	16.25	07/28/2030						4.7827	I	4.7827
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,117	16.75	01/26/2031						4.8330	I	4.8330
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,291	17.22	07/19/2031	1.000000	4.9000	12:00:14PM	4.9000	4.9750	4.8811	B	4.9750
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,369	17.44	10/05/2031						4.9027	I	4.9027
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,489	17.77	02/02/2032	3.000000	5.4750	03:33:58PM	5.4750		4.9358	I	4.9358
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,517	17.84	03/01/2032	1.000000	5.1250	10:49:35AM	5.1250		4.9436	I	4.9436
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,727	18.42	09/27/2032						5.0016	I	5.0016
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,790	18.59	11/29/2032						5.0190	I	5.0190
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,902	18.90	03/21/2033	12.680000	5.1000	02:18:25PM	4.8448	5.4625	5.0500	B	5.4625
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,496	20.52	11/05/2034						5.1876	I	5.1876
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,825	21.42	09/30/2035						5.2638	I	5.2638
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,902	21.63	12/16/2035	13.860000	5.5750	03:14:26PM	5.7790	6.0000	5.2816	B	6.0000
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,190	22.42	09/29/2036						5.3483	I	5.3483
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,511	23.30	08/16/2037	0.850000	5.8000	02:20:49PM	5.8000		5.4226	I	5.4226
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,580	23.49	10/24/2037	656.541000	5.4999	03:58:21PM	5.4310	5.8638	5.4386		5.4310