

BSP Circular 813 Reference Rates - PM
April 28, 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		8	0.02	05/07/2014						3.1230	I	3.1230
2	TBILL 06.04.14*	PIBL1213F062	1M		36	0.10	06/04/2014					1.8035	1.6150	B	1.8035
3	TBILL 07.02.14	PIBL1213G070	2M		64	0.18	07/02/2014						1.4750	I	1.4750
4	TBILL 07.09.14	PIBL0614A012	2M		71	0.20	07/09/2014	1,322.460000	1.2500	03:38:05PM	1.2079		1.4400		1.2079
5	FXTN 10-35	PIBD1014G356	2M	12.7500	77	0.21	07/15/2014						1.4100	I	1.4100
6	TBILL 08.06.14*	PIBL1213H088	3M		99	0.27	08/06/2014					1.5063	1.3000	B	1.5063
7	TBILL 09.03.14	PIBL1213I096	4M		127	0.35	09/03/2014	80.000000	1.3000	03:56:04PM	1.3000		1.5154		1.3000
8	RTB 05-08	PIID0514I080	5M	6.2500	148	0.41	09/24/2014						1.6769	I	1.6769
9	FXTN 07-46	PIBD0714J466	5M	6.5000	158	0.43	10/04/2014						1.7538	I	1.7538
10	TBILL 10.08.14	PIBL1213J102	5M		162	0.45	10/08/2014						1.7846	I	1.7846
11	SPTB 10-03	SPTB1014J037	5M	12.2500	168	0.46	10/14/2014						1.8308	I	1.8308
12	TBILL 11.05.14*	PIBL1213K119	6M		190	0.52	11/05/2014					2.2088	2.0000	B	2.2088
13	TBILL 01.07.15	PIBL1214A010	9M		253	0.70	01/07/2015						2.0055	I	2.0055
14	FXTN 10-36	PIBD1015B367	10M	12.3750	301	0.82	02/24/2015						2.0097	I	2.0097
15	TBILL 03.04.15	PIBL1214C036	10M		309	0.85	03/04/2015						2.0104	I	2.0104
16	TBILL 04.08.15*	PIBL1214D044	1Y		344	0.95	04/08/2015	51.228000	2.0150	03:56:23PM	2.0134	2.4250	2.0134		2.0134
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	379	1.04	05/13/2015						2.0738	I	2.0738
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	388	1.06	05/22/2015	3.500000	2.5000	10:36:50AM	2.5000		2.0894	I	2.0894
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	448	1.23	07/21/2015						2.1930	I	2.1930
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	477	1.31	08/19/2015						2.2431	I	2.2431
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	483	1.32	08/25/2015						2.2535	I	2.2535
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	575	1.57	11/25/2015						2.4123	I	2.4123
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	595	1.63	12/15/2015						2.4469	I	2.4469
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	623	1.71	01/12/2016						2.4952	I	2.4952
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	638	1.75	01/27/2016	2.000000	2.3750	10:46:25AM	2.3750	3.0000	2.5211	B	3.0000
26	RTB 05-10	PIID0516C107	2Y	6.0000	674	1.85	03/03/2016	6.000000	2.6250	11:19:30AM	3.3319		2.5833	I	2.5833
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	701	1.92	03/30/2016						2.6299	I	2.6299
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	727	1.99	04/25/2016	2,426.634000	2.6500	02:32:17PM	2.6769	2.7500	2.6748		2.6769
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	729	2.00	04/27/2016					3.0713	2.6783	B	3.0713
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	859	2.35	09/04/2016	10.000000	2.8250	02:02:28PM	2.8250	3.2500	2.8387	B	3.2500
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	879	2.41	09/24/2016						2.8634	I	2.8634
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	932	2.55	11/16/2016						2.9288	I	2.9288
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,067	2.92	03/31/2017						3.0954	I	3.0954
34	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,091	2.99	04/24/2017					3.4425	3.1250	B	3.4425
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,163	3.18	07/05/2017	51.990000	2.7750	11:14:10AM	2.8005		3.1140		2.8005
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,208	3.31	08/19/2017						3.1072	I	3.1072
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,212	3.32	08/23/2017						3.1065	I	3.1065
38	FXTN 07-50	PIBD0717J502	4Y	5.3750	1,278	3.50	10/28/2017						3.0965	I	3.0965
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,289	3.53	11/08/2017						3.0948	I	3.0948
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,373	3.76	01/31/2018	84.000000	3.3500	03:07:55PM	3.0820	3.7088	3.0820		3.0820
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,485	4.07	05/23/2018	581.148000	3.4250	03:49:53PM	3.3451	4.0000	3.2607		3.3451
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,572	4.30	08/18/2018	0.250000	3.4500	10:56:29AM	3.4500		3.3995	I	3.3995
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,666	4.56	11/20/2018						3.5495	I	3.5495
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,757	4.81	02/19/2019	47.835000	3.6150	03:26:32PM	3.6150		3.6947	I	3.6947
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,823	4.99	04/26/2019					4.1025	3.8000	B	4.1025
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,907	5.22	07/19/2019						3.8000	I	3.8000
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,949	5.34	08/30/2019						3.8000	I	3.8000
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,033	5.57	11/22/2019						3.8001	I	3.8001
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,121	5.81	02/18/2020						3.8001	I	3.8001
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,304	6.31	08/19/2020	1.000000	3.6500	02:35:50PM	3.6500		3.8001	I	3.8001

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,332	6.38	09/16/2020						3.8001	I	3.8001
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,423	6.63	12/16/2020	0.511000	4.1250	02:15:47PM	4.1250		3.8002	I	3.8002
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,500	6.84	03/03/2021	350.000000	3.8000	10:55:26AM	3.8000		3.8002		3.8000
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,517	6.89	03/20/2021	350.000000	3.8000	10:55:27AM	3.8000	3.9625	3.8002		3.8000
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,556	7.00	04/28/2021					4.2575	3.8002	B	4.2575
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,731	7.48	10/20/2021						3.8676	I	3.8676
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,766	7.57	11/24/2021					4.8750	3.8811	B	4.8750
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,822	7.73	01/19/2022					4.8750	3.9027	B	4.8750
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,876	7.87	03/14/2022						3.9235	I	3.9235
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,017	8.26	08/02/2022						3.9778	I	3.9778
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,059	8.38	09/13/2022						3.9940	I	3.9940
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,093	8.47	10/17/2022						4.0071	I	4.0071
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,143	8.61	12/06/2022						4.0263	I	4.0263
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,219	8.81	02/20/2023						4.0556	I	4.0556
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,317	9.08	05/29/2023						4.0934	I	4.0934
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,395	9.30	08/15/2023	1.760000	4.0000	02:23:00PM	4.0845	4.1750	4.1234	B	4.1750
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,464	9.48	10/23/2023					4.4650	4.1500	B	4.4650
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,688	10.10	06/03/2024						4.2119	I	4.2119
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,751	10.27	08/05/2024						4.2293	I	4.2293
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,849	10.54	11/11/2024						4.2564	I	4.2564
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,003	10.96	04/14/2025						4.2990	I	4.2990
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,192	11.48	10/20/2025						4.3512	I	4.3512
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,232	11.59	11/29/2025						4.3623	I	4.3623
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,283	11.73	01/19/2026						4.3764	I	4.3764
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,557	12.48	10/20/2026						4.4521	I	4.4521
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,605	12.61	12/07/2026						4.4654	I	4.4654
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,689	12.84	03/01/2027	5.000000	4.9000	02:51:40PM	4.9000		4.4886	I	4.4886
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,878	13.36	09/06/2027						4.5408	I	4.5408
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,333	14.60	12/04/2028						4.6666	I	4.6666
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,872	16.08	05/27/2030						4.8156	I	4.8156
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,934	16.25	07/28/2030						4.8327	I	4.8327
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,116	16.74	01/26/2031						4.8830	I	4.8830
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,290	17.22	07/19/2031	53.100000	4.8600	03:18:23PM	4.8617	5.0000	4.9311		4.8617
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,368	17.43	10/05/2031						4.9527	I	4.9527
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,488	17.76	02/02/2032						4.9858	I	4.9858
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,516	17.84	03/01/2032	104.245000	5.0000	03:56:28PM	5.0334	5.5000	4.9936		5.0334
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,726	18.41	09/27/2032						5.0516	I	5.0516
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,789	18.59	11/29/2032						5.0690	I	5.0690
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,901	18.89	03/21/2033	4.520000	4.8750	03:56:17PM	4.9953	5.4238	5.1000	B	5.4238
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,495	20.52	11/05/2034						5.2281	I	5.2281
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,824	21.42	09/30/2035						5.2990	I	5.2990
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,901	21.63	12/16/2035	6.000000	5.4500	02:03:12PM	5.4916	6.0000	5.3156	B	6.0000
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,189	22.42	09/29/2036	0.960000	5.6250	03:06:34PM	5.6250		5.3777	I	5.3777
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,510	23.30	08/16/2037	6.000000	5.4750	02:06:01PM	5.5790		5.4469	I	5.4469
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,579	23.49	10/24/2037	46.480000	5.4798	03:43:10PM	5.4394	5.8675	5.4618	B	5.8675