

BSP Circular 813 Reference Rates - PM
April 29, 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		7	0.02	05/07/2014	597.100000	1.3000	09:47:26AM	1.3000		3.1674		1.3000
2	TBILL 06.04.14*	PIBL1213F062	1M		35	0.10	06/04/2014					1.8055	1.6150	B	1.8055
3	TBILL 07.02.14	PIBL1213G070	2M		63	0.17	07/02/2014						1.4750	I	1.4750
4	TBILL 07.09.14	PIBL0614A012	2M		70	0.19	07/09/2014	4,630.530000	1.2500	03:54:40PM	1.4052		1.4400		1.4052
5	FXTN 10-35	PIBD1014G356	2M	12.7500	76	0.21	07/15/2014						1.4100	I	1.4100
6	TBILL 08.06.14*	PIBL1213H088	3M		98	0.27	08/06/2014					1.5038	1.3000	B	1.5038
7	TBILL 09.03.14	PIBL1213I096	4M		126	0.35	09/03/2014	0.300000	1.0000	09:08:54AM	1.0000		1.5154	I	1.5154
8	RTB 05-08	PIID0514I080	5M	6.2500	147	0.40	09/24/2014						1.6769	I	1.6769
9	FXTN 07-46	PIBD0714J466	5M	6.5000	157	0.43	10/04/2014						1.7538	I	1.7538
10	TBILL 10.08.14	PIBL1213J102	5M		161	0.44	10/08/2014	1,133.470000	1.9800	03:21:49PM	1.9800		1.7846		1.9800
11	SPTB 10-03	SPTB1014J037	5M	12.2500	167	0.46	10/14/2014						1.8308	I	1.8308
12	TBILL 11.05.14*	PIBL1213K119	6M		189	0.52	11/05/2014	3.375000	1.6500	03:07:23PM	1.7225	2.2000	2.0000	B	2.2000
13	TBILL 01.07.15	PIBL1214A010	9M		252	0.69	01/07/2015						1.9948	I	1.9948
14	FXTN 10-36	PIBD1015B367	10M	12.3750	300	0.82	02/24/2015						1.9909	I	1.9909
15	TBILL 03.04.15	PIBL1214C036	10M		308	0.85	03/04/2015						1.9903	I	1.9903
16	TBILL 04.08.15*	PIBL1214D044	1Y		343	0.94	04/08/2015	539.019000	1.9500	03:55:00PM	1.9874	2.4298	1.9874		1.9874
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	378	1.03	05/13/2015						2.0513	I	2.0513
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	387	1.06	05/22/2015						2.0677	I	2.0677
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	447	1.22	07/21/2015						2.1773	I	2.1773
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	476	1.30	08/19/2015						2.2302	I	2.2302
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	482	1.32	08/25/2015						2.2412	I	2.2412
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	574	1.57	11/25/2015						2.4091	I	2.4091
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	594	1.63	12/15/2015						2.4457	I	2.4457
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	622	1.70	01/12/2016						2.4968	I	2.4968
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	637	1.74	01/27/2016	200.000000	2.5500	09:22:17AM	2.5500	2.8750	2.5242		2.5500
26	RTB 05-10	PIID0516C107	2Y	6.0000	673	1.84	03/03/2016						2.5899	I	2.5899
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	700	1.92	03/30/2016						2.6392	I	2.6392
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	726	1.99	04/25/2016	2,651.630000	2.7050	04:04:15PM	2.7008	2.7225	2.6866		2.7008
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	728	1.99	04/27/2016					3.0428	2.6903	B	3.0428
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	858	2.35	09/04/2016					3.7500	2.8464	B	3.7500
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	878	2.40	09/24/2016						2.8704	I	2.8704
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	931	2.55	11/16/2016						2.9341	I	2.9341
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,066	2.92	03/31/2017	3.000000	3.3000	10:57:07AM	3.3000		3.0962	I	3.0962
34	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,090	2.98	04/24/2017					3.4150	3.1250	B	3.4150
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,162	3.18	07/05/2017	50.000000	3.3000	02:05:21PM	3.3000		3.1888		3.3000
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,207	3.30	08/19/2017						3.2287	I	3.2287
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,211	3.32	08/23/2017						3.2323	I	3.2323
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,277	3.50	10/28/2017	4.000000	3.2000	10:59:15AM	3.2000		3.2908	I	3.2908
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,288	3.53	11/08/2017						3.3005	I	3.3005
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,372	3.76	01/31/2018					3.6550	3.3750	B	3.6550
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,484	4.06	05/23/2018					4.0000	3.4808	B	4.0000
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,571	4.30	08/18/2018					4.0000	3.5629	B	4.0000
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,665	4.56	11/20/2018						3.6517	I	3.6517
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,756	4.81	02/19/2019	12.190000	3.7750	04:11:55PM	3.7750		3.7377	I	3.7377
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,822	4.99	04/26/2019					4.0850	3.8000	B	4.0850
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,906	5.22	07/19/2019						3.7942	I	3.7942
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,948	5.33	08/30/2019						3.7914	I	3.7914
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,032	5.56	11/22/2019						3.7856	I	3.7856
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,120	5.80	02/18/2020						3.7796	I	3.7796
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,303	6.31	08/19/2020						3.7671	I	3.7671

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,331	6.38	09/16/2020						3.7651	I	3.7651
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,422	6.63	12/16/2020	1.800000	3.5500	11:01:20AM	3.5500		3.7589	I	3.7589
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,499	6.84	03/03/2021	657.000000	3.7500	02:42:44PM	3.7500		3.7536		3.7500
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,516	6.89	03/20/2021	1,050.000000	3.7500	02:43:09PM	3.7500	3.9250	3.7525		3.7500
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,555	7.00	04/28/2021					4.2613	3.7498	B	4.2613
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,730	7.47	10/20/2021	1.500000	4.3500	10:20:30AM	4.3500		3.8269	I	3.8269
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,765	7.57	11/24/2021					4.7500	3.8424	B	4.7500
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,821	7.72	01/19/2022	357.764117	4.0000	03:32:10PM	4.0391	4.7500	3.8670		4.0391
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,875	7.87	03/14/2022						3.8908	I	3.8908
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,016	8.26	08/02/2022						3.9530	I	3.9530
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,058	8.37	09/13/2022						3.9715	I	3.9715
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,092	8.47	10/17/2022						3.9865	I	3.9865
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,142	8.60	12/06/2022					4.8750	4.0085	B	4.8750
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,218	8.81	02/20/2023						4.0420	I	4.0420
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,316	9.08	05/29/2023						4.0852	I	4.0852
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,394	9.29	08/15/2023	31.908000	4.1149	03:19:51PM	4.0880	4.2000	4.1196	B	4.2000
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,463	9.48	10/23/2023					4.4738	4.1500	B	4.4738
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,687	10.09	06/03/2024						4.2152	I	4.2152
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,750	10.27	08/05/2024						4.2335	I	4.2335
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,848	10.54	11/11/2024						4.2620	I	4.2620
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,002	10.96	04/14/2025						4.3068	I	4.3068
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,191	11.47	10/20/2025						4.3618	I	4.3618
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,231	11.58	11/29/2025						4.3735	I	4.3735
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,282	11.72	01/19/2026						4.3883	I	4.3883
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,556	12.47	10/20/2026						4.4680	I	4.4680
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,604	12.61	12/07/2026						4.4820	I	4.4820
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,688	12.84	03/01/2027	0.130000	4.9250	10:10:32AM	4.9250		4.5064	I	4.5064
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,877	13.35	09/06/2027						4.5614	I	4.5614
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,332	14.60	12/04/2028						4.6938	I	4.6938
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,871	16.07	05/27/2030						4.8506	I	4.8506
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,933	16.24	07/28/2030						4.8686	I	4.8686
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,115	16.74	01/26/2031						4.9216	I	4.9216
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,289	17.22	07/19/2031	1,800.000000	4.8600	04:03:09PM	4.8543	4.9850	4.9722		4.8543
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,367	17.43	10/05/2031						4.9949	I	4.9949
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,487	17.76	02/02/2032						5.0298	I	5.0298
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,515	17.84	03/01/2032	19.294500	5.0999	03:12:34PM	4.9912	5.3750	5.0380	B	5.3750
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,725	18.41	09/27/2032						5.0991	I	5.0991
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,788	18.58	11/29/2032						5.1174	I	5.1174
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,900	18.89	03/21/2033	4.500000	5.0000	11:15:25AM	5.0000	5.4450	5.1500	B	5.4450
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,494	20.52	11/05/2034						5.2535	I	5.2535
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,823	21.42	09/30/2035	7.500000	5.6250	02:42:40PM	5.6596		5.3108	I	5.3108
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,900	21.63	12/16/2035					5.7950	5.3242	B	5.7950
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,188	22.42	09/29/2036						5.3744	I	5.3744
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,509	23.30	08/16/2037	8.966000	5.4250	03:39:29PM	5.5480		5.4303	I	5.4303
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,578	23.49	10/24/2037	1,407.165000	5.4050	03:20:20PM	5.4404	5.8400	5.4423		5.4404