

BSP Circular 813 Reference Rates - PM
April 30, 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		5	0.01	05/07/2014						3.2644	I	3.2644
2	TBILL 06.04.14*	PIBL1213F062	1M		33	0.09	06/04/2014					1.8093	1.6150	B	1.8093
3	TBILL 07.02.14	PIBL1213G070	2M		61	0.17	07/02/2014						1.4750	I	1.4750
4	TBILL 07.09.14	PIBL0614A012	2M		68	0.19	07/09/2014						1.4400	I	1.4400
5	FXTN 10-35	PIBD1014G356	2M	12.7500	74	0.20	07/15/2014						1.4100	I	1.4100
6	TBILL 08.06.14*	PIBL1213H088	3M		96	0.26	08/06/2014					1.4988	1.3000	B	1.4988
7	TBILL 09.03.14	PIBL1213I096	4M		124	0.34	09/03/2014						1.5154	I	1.5154
8	RTB 05-08	PIID0514I080	5M	6.2500	145	0.40	09/24/2014						1.6769	I	1.6769
9	FXTN 07-46	PIBD0714J466	5M	6.5000	155	0.42	10/04/2014						1.7538	I	1.7538
10	TBILL 10.08.14	PIBL1213J102	5M		159	0.44	10/08/2014	3.581600	1.4000	02:02:48PM	1.4000		1.7846	I	1.7846
11	SPTB 10-03	SPTB1014J037	5M	12.2500	165	0.45	10/14/2014						1.8308	I	1.8308
12	TBILL 11.05.14*	PIBL1213K119	6M		187	0.51	11/05/2014					2.2025	2.0000	B	2.2025
13	TBILL 01.07.15	PIBL1214A010	9M		250	0.69	01/07/2015						2.0920	I	2.0920
14	FXTN 10-36	PIBD1015B367	10M	12.3750	298	0.82	02/24/2015						2.1622	I	2.1622
15	TBILL 03.04.15	PIBL1214C036	10M		306	0.84	03/04/2015						2.1739	I	2.1739
16	TBILL 04.08.15*	PIBL1214D044	1Y		341	0.94	04/08/2015	1.000000	1.9600	03:56:10PM	1.9600	2.4275	2.2250	B	2.4275
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	376	1.03	05/13/2015						2.2681	I	2.2681
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	385	1.05	05/22/2015						2.2792	I	2.2792
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	445	1.22	07/21/2015	10.000000	1.9500	03:04:22PM	1.9500		2.3530	I	2.3530
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	474	1.30	08/19/2015						2.3887	I	2.3887
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	480	1.31	08/25/2015						2.3961	I	2.3961
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	572	1.57	11/25/2015						2.5093	I	2.5093
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	592	1.62	12/15/2015						2.5340	I	2.5340
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	620	1.70	01/12/2016						2.5684	I	2.5684
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	635	1.74	01/27/2016	150.000000	2.6000	03:12:04PM	2.6000	2.7250	2.5869		2.6000
26	RTB 05-10	PIID0516C107	2Y	6.0000	671	1.84	03/03/2016	0.500000	3.0000	03:12:23PM	3.0000		2.6312	I	2.6312
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	698	1.91	03/30/2016						2.6644	I	2.6644
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	724	1.98	04/25/2016	1,886.964000	2.6500	02:27:42PM	2.7067	2.7500	2.6964		2.7067
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	726	1.99	04/27/2016					3.1413	2.6989	B	3.1413
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	856	2.34	09/04/2016	1.000000	2.8750	10:54:11AM	2.8750	3.0000	2.7747	B	3.0000
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	876	2.40	09/24/2016						2.7864	I	2.7864
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	929	2.54	11/16/2016						2.8173	I	2.8173
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,064	2.91	03/31/2017						2.8960	I	2.8960
34	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,088	2.98	04/24/2017	93.535000	2.9100	02:47:48PM	2.9100	3.4163	2.9100		2.9100
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,160	3.18	07/05/2017	3.065100	3.3500	02:54:35PM	3.3500		3.0287	I	3.0287
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,205	3.30	08/19/2017	1.050000	3.3750	11:07:37AM	3.3750		3.1029	I	3.1029
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,209	3.31	08/23/2017						3.1095	I	3.1095
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,275	3.49	10/28/2017	5.000000	3.4000	09:37:09AM	3.4000		3.2184	I	3.2184
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,286	3.52	11/08/2017						3.2365	I	3.2365
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,370	3.75	01/31/2018	1.900000	3.4000	02:37:50PM	3.4000	3.6400	3.3750	B	3.6400
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,482	4.06	05/23/2018	56.000000	3.3600	03:01:04PM	3.3600		3.4808		3.3600
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,569	4.30	08/18/2018	65.500000	3.4500	12:11:02PM	3.3927		3.5629		3.3927
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,663	4.55	11/20/2018						3.6517	I	3.6517
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,754	4.80	02/19/2019						3.7377	I	3.7377
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,820	4.98	04/26/2019					4.0788	3.8000	B	4.0788
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,904	5.21	07/19/2019						3.7971	I	3.7971
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,946	5.33	08/30/2019						3.7957	I	3.7957
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,030	5.56	11/22/2019	105.000000	3.6250	10:28:13AM	3.6154		3.7928		3.6154
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,118	5.80	02/18/2020						3.7897	I	3.7897
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,301	6.30	08/19/2020	170.000000	3.7150	10:08:59AM	3.7150		3.7834		3.7150

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,329	6.38	09/16/2020						3.7824	I	3.7824
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,420	6.63	12/16/2020	1.600000	3.6000	10:54:45AM	3.6000		3.7793	I	3.7793
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,497	6.84	03/03/2021	60.300000	3.7700	03:39:24PM	3.7809		3.7766		3.7809
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,514	6.88	03/20/2021	3.800000	3.7500	02:07:24PM	3.7500	3.9500	3.7760	B	3.9500
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,553	6.99	04/28/2021					4.1850	3.7747	B	4.1850
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,728	7.47	10/20/2021						3.8470	I	3.8470
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,763	7.56	11/24/2021						3.8615	I	3.8615
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,819	7.72	01/19/2022	440.000000	3.8250	03:53:41PM	3.9892		3.8846		3.9892
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,873	7.87	03/14/2022						3.9070	I	3.9070
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,014	8.25	08/02/2022						3.9652	I	3.9652
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,056	8.37	09/13/2022						3.9826	I	3.9826
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,090	8.46	10/17/2022						3.9967	I	3.9967
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,140	8.60	12/06/2022	6.000000	4.0000	12:10:13PM	4.0000		4.0173	I	4.0173
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,216	8.80	02/20/2023						4.0487	I	4.0487
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,314	9.07	05/29/2023						4.0892	I	4.0892
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,392	9.29	08/15/2023	34.341000	4.0500	03:41:44PM	4.0447	4.1450	4.1215	B	4.1450
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,461	9.48	10/23/2023					4.4675	4.1500	B	4.4675
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,685	10.09	06/03/2024						4.2152	I	4.2152
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,748	10.26	08/05/2024						4.2335	I	4.2335
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,846	10.53	11/11/2024						4.2620	I	4.2620
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	4,000	10.95	04/14/2025						4.3068	I	4.3068
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,189	11.47	10/20/2025						4.3618	I	4.3618
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,229	11.58	11/29/2025						4.3735	I	4.3735
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,280	11.72	01/19/2026						4.3883	I	4.3883
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,554	12.47	10/20/2026	60.900000	4.9000	11:54:07AM	4.7375		4.4680		4.7375
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,602	12.60	12/07/2026						4.4820	I	4.4820
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,686	12.83	03/01/2027	5.310000	4.9250	02:28:04PM	4.9485		4.5064	I	4.5064
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,875	13.35	09/06/2027						4.5614	I	4.5614
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,330	14.59	12/04/2028						4.6938	I	4.6938
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,869	16.07	05/27/2030						4.8506	I	4.8506
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,931	16.24	07/28/2030						4.8686	I	4.8686
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,113	16.74	01/26/2031						4.9216	I	4.9216
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,287	17.21	07/19/2031	101.000000	4.9000	04:02:33PM	4.9000	4.9250	4.9722		4.9000
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,365	17.43	10/05/2031						4.9949	I	4.9949
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,485	17.75	02/02/2032	60.000000	5.1000	11:31:36AM	5.1000		5.0298		5.1000
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,513	17.83	03/01/2032	108.500000	5.0000	04:05:35PM	5.0014		5.0380		5.0014
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,723	18.41	09/27/2032						5.0991	I	5.0991
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,786	18.58	11/29/2032						5.1174	I	5.1174
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,898	18.89	03/21/2033	0.500000	4.9000	02:45:59PM	4.9000	5.4225	5.1500	B	5.4225
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,492	20.51	11/05/2034						5.2371	I	5.2371
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,821	21.41	09/30/2035						5.2854	I	5.2854
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,898	21.62	12/16/2035					5.8125	5.2967	B	5.8125
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,186	22.41	09/29/2036						5.3389	I	5.3389
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,507	23.29	08/16/2037	3.500000	5.5000	10:20:39AM	5.4849		5.3860	I	5.3860
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,576	23.48	10/24/2037	460.165000	5.3751	03:48:32PM	5.3954	5.7600	5.3961		5.3954