

BSP Circular 813 Reference Rates - PM
May 2, 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		2	0.01	05/07/2014						3.4350	I	3.4350
2	TBILL 06.04.14*	PIBL1213F062	1M		30	0.08	06/04/2014					1.8040	1.6150	B	1.8040
3	TBILL 07.02.14	PIBL1213G070	2M		58	0.16	07/02/2014						1.4750	I	1.4750
4	TBILL 07.09.14	PIBL0614A012	2M		65	0.18	07/09/2014	11.000000	1.2500	03:19:14PM	1.1591		1.4400	I	1.4400
5	FXTN 10-35	PIBD1014G356	2M	12.7500	71	0.19	07/15/2014						1.4100	I	1.4100
6	TBILL 08.06.14*	PIBL1213H088	3M		93	0.26	08/06/2014					1.4988	1.3000	B	1.4988
7	TBILL 09.03.14	PIBL1213I096	4M		121	0.33	09/03/2014						1.5154	I	1.5154
8	RTB 05-08	PIID0514I080	5M	6.2500	142	0.39	09/24/2014						1.6769	I	1.6769
9	FXTN 07-46	PIBD0714J466	5M	6.5000	152	0.42	10/04/2014	2.000000	1.6250	09:52:02AM	1.6250		1.7538	I	1.7538
10	TBILL 10.08.14	PIBL1213J102	5M		156	0.43	10/08/2014	25.000000	1.6500	10:13:26AM	1.6500		1.7846	I	1.7846
11	SPTB 10-03	SPTB1014J037	5M	12.2500	162	0.44	10/14/2014						1.8308	I	1.8308
12	TBILL 11.05.14*	PIBL1213K119	6M		184	0.51	11/05/2014					2.1950	2.0000	B	2.1950
13	TBILL 01.07.15	PIBL1214A010	8M		247	0.68	01/07/2015						2.0037	I	2.0037
14	FXTN 10-36	PIBD1015B367	10M	12.3750	295	0.81	02/24/2015						2.0066	I	2.0066
15	TBILL 03.04.15	PIBL1214C036	10M		303	0.83	03/04/2015						2.0070	I	2.0070
16	TBILL 04.08.15*	PIBL1214D044	1Y		338	0.93	04/08/2015	310.545000	2.0010	03:39:47PM	2.0091	2.4275	2.0091		2.0091
17	FXTN 05-68	PIBD0515E685	1.5Y	6.3750	373	1.02	05/13/2015						2.0704	I	2.0704
18	FXTN 07-47	PIBD0715E477	1.5Y	8.3750	382	1.05	05/22/2015	2.200000	2.5000	09:38:38AM	2.5000		2.0862	I	2.0862
19	FXTN 04-20	PIBD0415G203	1.5Y	4.8750	442	1.21	07/21/2015						2.1912	I	2.1912
20	RTB 05-09	PIID0515H097	1.5Y	5.8750	471	1.29	08/19/2015	8.500000	2.5500	02:33:54PM	2.6867		2.2420	I	2.2420
21	FXTN 10-37	PIBD1015H370	1.5Y	11.8750	477	1.31	08/25/2015						2.2525	I	2.2525
22	FXTN 05-69	PIBD0515K697	2Y	4.6250	569	1.56	11/25/2015						2.4136	I	2.4136
23	FXTN 10-38	PIBD1015L384	2Y	10.1250	589	1.61	12/15/2015						2.4486	I	2.4486
24	FXTN 10-39	PIBD1016A393	2Y	9.2500	617	1.69	01/12/2016						2.4977	I	2.4977
25	FXTN 07-48	PIBD0716A488	2Y	7.0000	632	1.73	01/27/2016					2.7250	2.5239	B	2.7250
26	RTB 05-10	PIID0516C107	2Y	6.0000	668	1.83	03/03/2016	1.250000	3.0000	02:52:17PM	2.9700		2.5870	I	2.5870
27	FXTN 10-40	PIBD1016C407	2Y	7.5000	695	1.90	03/30/2016						2.6343	I	2.6343
28	FXTN 03-20	PIBD0316D206	2Y	1.6250	721	1.97	04/25/2016	1,604.015000	2.7000	03:53:49PM	2.6831	2.7500	2.6798		2.6831
29	FXTN 10-41 *	PIBD1016D416	2Y	7.0000	723	1.98	04/27/2016					3.1175	2.6833	B	3.1175
30	FXTN 10-42	PIBD1016I420	2.5Y	9.1250	853	2.34	09/04/2016					3.5000	2.7635	B	3.5000
31	RTB 07-01	PIID0716I018	2.5Y	7.0000	873	2.39	09/24/2016						2.7758	I	2.7758
32	FXTN 10-43	PIBD1016K436	3Y	6.2500	926	2.54	11/16/2016						2.8085	I	2.8085
33	FXTN 07-49	PIBD0717C493	3Y	7.0000	1,061	2.90	03/31/2017						2.8917	I	2.8917
34	FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1,085	2.97	04/24/2017	143.535000	2.9000	03:36:35PM	2.9065	3.3975	2.9065		2.9065
35	FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1,157	3.17	07/05/2017						3.0261	I	3.0261
36	RTB 07-02	PIID0717H026	3.5Y	6.6250	1,202	3.29	08/19/2017						3.1009	I	3.1009
37	FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1,206	3.30	08/23/2017						3.1075	I	3.1075
38	FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1,272	3.48	10/28/2017						3.2172	I	3.2172
39	FXTN 05-71	PIBD0517K719	4Y	4.1250	1,283	3.51	11/08/2017						3.2354	I	3.2354
40	FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1,367	3.74	01/31/2018					3.6400	3.3750	B	3.6400
41	FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1,479	4.05	05/23/2018					3.8750	3.4808	B	3.8750
42	FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1,566	4.29	08/18/2018	231.150000	3.3500	11:31:11AM	3.4465	3.8750	3.5629		3.4465
43	FXTN 10-47	PIBD1018K478	5Y	8.8750	1,660	4.54	11/20/2018						3.6517	I	3.6517
44	FXTN 10-48	PIBD1019B485	5Y	7.8750	1,751	4.79	02/19/2019						3.7377	I	3.7377
45	FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1,817	4.97	04/26/2019					4.0675	3.8000	B	4.0675
46	FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1,901	5.20	07/19/2019						3.7970	I	3.7970
47	FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1,943	5.32	08/30/2019						3.7955	I	3.7955
48	FXTN 07-56	PIBD0719K560	6Y	3.8750	2,027	5.55	11/22/2019						3.7926	I	3.7926
49	FXTN 10-50	PIBD1020B508	6Y	7.7500	2,115	5.79	02/18/2020						3.7895	I	3.7895
50	RTB 10-01	PIID1020H015	6.5Y	7.2500	2,298	6.29	08/19/2020						3.7830	I	3.7830

51	FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2,326	6.37	09/16/2020											3.7820	I	3.7820
52	FXTN 10-52	PIBD1020L525	7Y	5.8750	2,417	6.62	12/16/2020											3.7788	I	3.7788
53	RTB 10-02	PIID1021C027	7Y	7.3750	2,494	6.83	03/03/2021	18.480000	3.6600	11:23:28AM	3.6600							3.7761	I	3.7761
54	FXTN 07-57	PIBD0721C574	7Y	3.5000	2,511	6.87	03/20/2021	115.650000	3.8000	03:09:36PM	3.7924	3.9250						3.7755		3.7924
55	FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2,550	6.98	04/28/2021					4.2350						3.7741	B	4.2350
56	RTB 10-03	PIID1021J039	7.5Y	5.7500	2,725	7.46	10/20/2021											3.8465	I	3.8465
57	FXTN 10-55	PIBD1021K551	8Y	5.7500	2,760	7.56	11/24/2021											3.8610	I	3.8610
58	FXTN 10-54	PIBD1022G545	8Y	6.3750	2,816	7.71	01/19/2022	146.286342	3.9000	03:40:10PM	3.9734	4.1000						3.8842		3.9734
59	FXTN 20-02	PIBD2022C021	8Y	15.0000	2,870	7.86	03/14/2022											3.9066	I	3.9066
60	FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3,011	8.24	08/02/2022											3.9649	I	3.9649
61	FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3,053	8.36	09/13/2022											3.9823	I	3.9823
62	FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3,087	8.45	10/17/2022											3.9964	I	3.9964
63	FXTN 10-58	PIBD1022L585	9Y	4.0000	3,137	8.59	12/06/2022	33.000000	3.9500	03:05:02PM	3.9954							4.0171	I	4.0171
64	FXTN 20-04	PIBD2023B048	9Y	13.0000	3,213	8.80	02/20/2023											4.0486	I	4.0486
65	FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3,311	9.07	05/29/2023											4.0891	I	4.0891
66	RTB 10-04	PIID1023H046	9.5Y	3.2500	3,389	9.28	08/15/2023	211.256295	4.0500	03:47:02PM	4.0423	4.1242						4.1214		4.0423
67	FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3,458	9.47	10/23/2023					4.4763						4.1500	B	4.4763
68	FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3,682	10.08	06/03/2024											4.2152	I	4.2152
69	FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3,745	10.25	08/05/2024											4.2335	I	4.2335
70	FXTN 20-09	PIBD2024K091	11Y	13.7500	3,843	10.52	11/11/2024											4.2620	I	4.2620
71	FXTN 20-10	PIBD2025D103	11Y	12.1250	3,997	10.94	04/14/2025											4.3068	I	4.3068
72	FXTN 20-11	PIBD2025J116	12Y	12.1250	4,186	11.46	10/20/2025											4.3618	I	4.3618
73	FXTN 25-01	PIBD2525K015	12Y	18.2500	4,226	11.57	11/29/2025											4.3735	I	4.3735
74	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,277	11.71	01/19/2026											4.3883	I	4.3883
75	RTB 15-01	PIID1526J019	13Y	6.2500	4,551	12.46	10/20/2026											4.4680	I	4.4680
76	FXTN 20-13	PIBD2026L139	13Y	8.0000	4,599	12.59	12/07/2026											4.4820	I	4.4820
77	RTB 15-02	PIID1527C023	13Y	5.3750	4,683	12.82	03/01/2027											4.5064	I	4.5064
78	FXTN 20-14	PIBD2027I140	14Y	8.6250	4,872	13.34	09/06/2027											4.5614	I	4.5614
79	FXTN 20-15	PIBD2028L151	15Y	9.5000	5,327	14.58	12/04/2028											4.6938	I	4.6938
80	FXTN 20-16	PIBD2030E166	17Y	8.7500	5,866	16.06	05/27/2030											4.8506	I	4.8506
81	FXTN 25-02	PIBD2530G029	17Y	12.5000	5,928	16.23	07/28/2030											4.8686	I	4.8686
82	FXTN 25-03	PIBD2531A032	17Y	11.2500	6,110	16.73	01/26/2031											4.9216	I	4.9216
83	FXTN 20-17	PIBD2031G171	18Y	8.0000	6,284	17.20	07/19/2031	60.600000	4.8500	04:10:04PM	4.8417	4.9500						4.9722		4.8417
84	FXTN 25-04	PIBD2531J042	18Y	9.3750	6,362	17.42	10/05/2031											4.9949	I	4.9949
85	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,482	17.75	02/02/2032											5.0298	I	5.0298
86	RTB 20-01	PIID2032C014	18Y	5.8750	6,510	17.82	03/01/2032	1.500000	5.0000	03:14:41PM	5.0000	5.3640						5.0380	B	5.3640
87	FXTN 20-19	PIBD2032I195	19Y	5.7500	6,720	18.40	09/27/2032											5.0991	I	5.0991
88	FXTN 25-05	PIBD2532K057	19Y	8.5000	6,783	18.57	11/29/2032											5.1174	I	5.1174
89	FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6,895	18.88	03/21/2033	0.200000	5.1250	10:46:29AM	5.1250	5.4238						5.1500	B	5.4238
90	FXTN 25-06	PIBD2534K062	25Y	9.2500	7,489	20.50	11/05/2034											5.2306	I	5.2306
91	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,818	21.40	09/30/2035											5.2753	I	5.2753
92	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,895	21.62	12/16/2035						5.8250					5.2858	B	5.8250
93	FXTN 25-09	PIBD2536I097	25Y	7.6250	8,183	22.40	09/29/2036											5.3249	I	5.3249
94	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,504	23.28	08/16/2037											5.3684	I	5.3684
95	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,573	23.47	10/24/2037	62.658000	5.4500	03:00:47PM	5.3778	5.7313						5.3778		5.3778