

BSP Circular 813 Reference Rates - PM
January 5, 2015

- ^ 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 01.07.15	PIBL1214A010	<1M		1	0.00	01/07/2015	1,400.000000	2.5000	10:29:23AM	2.5000		4.0000		2.5000
2	TBILL 02.04.15*	PIBL0314K018	1M		29	0.08	02/04/2015	320.063800	1.8000	12:01:05PM	2.0544	2.5792	2.0544		2.0544
3	FXTN 10-36	PIBD1015B367	2M	12.3750	49	0.13	02/24/2015	47.800000	1.8000	11:54:25AM	1.8000		2.2427	I	2.2427
4	TBILL 03.04.15	PIBL1214C036	2M		57	0.16	03/04/2015	691.349026	2.1000	03:51:06PM	1.9686		2.3181		1.9686
5	TBILL 04.08.15*	PIBL1214D044	3M		92	0.25	04/08/2015	287.840000	2.1000	11:19:40AM	2.6477	2.5556	2.6477		2.6477
6	TBILL 05.06.15	PIBL0614K048	4M		120	0.33	05/06/2015						2.5330	I	2.5330
7	FXTN 05-68	PIBD0515E685	4M	6.3750	127	0.35	05/13/2015						2.5044	I	2.5044
8	FXTN 07-47	PIBD0715E477	5M	8.3750	136	0.37	05/22/2015						2.4675	I	2.4675
9	TBILL 06.03.15	PIBL1214F060	5M		148	0.41	06/03/2015						2.4183	I	2.4183
10	TBILL 07.08.15*	PIBL1214G078	6M		183	0.50	07/08/2015	650.000000	2.2750	11:12:36AM	2.2750	2.6722	2.2750		2.2750
11	FXTN 04-20	PIBD0415G203	7M	4.8750	196	0.54	07/21/2015						2.2905	I	2.2905
12	TBILL 08.05.15	PIBL1214H086	7M		211	0.58	08/05/2015						2.3083	I	2.3083
13	RTB 05-09	PIID0515H097	8M	5.8750	225	0.62	08/19/2015						2.3250	I	2.3250
14	FXTN 10-37	PIBD1015H370	8M	11.8750	231	0.63	08/25/2015						2.3321	I	2.3321
15	TBILL 09.02.15	PIBL1214I094	8M		239	0.66	09/02/2015						2.3417	I	2.3417
16	TBILL 10.07.15	PIBL1214J100	9M		274	0.75	10/07/2015						2.3833	I	2.3833
17	TBILL 11.04.15	PIBL1214K117	10M		302	0.83	11/04/2015						2.4167	I	2.4167
18	FXTN 05-69	PIBD0515K697	11M	4.6250	323	0.88	11/25/2015						2.4417	I	2.4417
19	TBILL 12.02.15*	PIBL1214L125	1Y		330	0.91	12/02/2015					2.7431	2.4500	B	2.7431
20	FXTN 10-38	PIBD1015L384	11M	10.1250	343	0.94	12/15/2015						2.4463	I	2.4463
21	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	371	1.02	01/12/2016						2.4383	I	2.4383
22	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	386	1.06	01/27/2016	105.000000	2.1300	04:00:15PM	2.1333	2.8750	2.4340		2.1333
23	RTB 05-10	PIID0516C107	1.5Y	6.0000	422	1.16	03/03/2016						2.4237	I	2.4237
24	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	449	1.23	03/30/2016						2.4160	I	2.4160
25	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	475	1.30	04/25/2016	106.900000	2.0500	02:21:31PM	2.3274	2.8750	2.4086		2.3274
26	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	477	1.31	04/27/2016						2.4080	I	2.4080
27	FXTN 10-42	PIBD1016I420	2Y	9.1250	607	1.66	09/04/2016	300.000000	2.3500	02:58:39PM	2.3500	2.6000	2.3709		2.3500
28	RTB 07-01	PIID0716I018	2Y	7.0000	627	1.72	09/24/2016						2.3651	I	2.3651
29	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	680	1.86	11/16/2016					3.1639	2.3500	B	3.1639
30	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	815	2.23	03/31/2017	650.000000	2.7000	03:03:58PM	2.6269	2.8500	2.6903		2.6269
31	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	839	2.30	04/24/2017						2.7508	I	2.7508
32	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	867	2.37	05/22/2017	1,283.500000	2.7500	04:06:18PM	2.6797	2.8500	2.8214		2.6797
33	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	911	2.49	07/05/2017						2.9324	I	2.9324
34	RTB 07-02	PIID0717H026	3Y	6.6250	956	2.62	08/19/2017						3.0458	I	3.0458
35	FXTN 10-44	PIBD1017H447	3Y	7.7500	960	2.63	08/23/2017						3.0559	I	3.0559
36	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,026	2.81	10/28/2017						3.2223	I	3.2223
37	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,037	2.84	11/08/2017					3.5361	3.2500	B	3.5361
38	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,121	3.07	01/31/2018						3.2756	I	3.2756
39	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,233	3.38	05/23/2018	5.000000	3.1000	02:53:07PM	3.1000	3.3750	3.3098	B	3.3750
40	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,320	3.61	08/18/2018	0.725000	3.1250	02:50:35PM	3.1250	3.3650	3.3363	B	3.3650
41	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,414	3.87	11/20/2018					3.6639	3.3650	B	3.6639
42	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,505	4.12	02/19/2019						3.3435	I	3.3435
43	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,571	4.30	04/26/2019						3.3278	I	3.3278
44	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,655	4.53	07/19/2019						3.3079	I	3.3079
45	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,697	4.65	08/30/2019						3.2980	I	3.2980
46	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,781	4.88	11/22/2019	2,400.500000	3.2750	04:10:05PM	3.2781	3.6833	3.2781		3.2781
47	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,869	5.12	02/18/2020						3.3183	I	3.3183
48	RTB 10-01	PIID1020H015	6Y	7.2500	2,052	5.62	08/19/2020						3.4018	I	3.4018
49	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,080	5.69	09/16/2020						3.4146	I	3.4146
50	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,171	5.94	12/16/2020						3.4561	I	3.4561

51	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,248	6.15	03/03/2021						3.4913	I	3.4913
52	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,265	6.20	03/20/2021	2,440.000000	3.5000	03:39:04PM	3.5128	3.8500	3.4990		3.5128
53	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,304	6.31	04/28/2021						3.5168	I	3.5168
54	RTB 10-03	PIID1021J039	7Y	5.7500	2,479	6.79	10/20/2021	0.025000	4.1000	03:13:52PM	4.1000	3.9750	3.5967	B	3.9750
55	FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2,514	6.88	11/24/2021	86.480000	3.6000	03:51:46PM	3.6126	4.2250	3.6127		3.6126
56	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,570	7.04	01/19/2022						3.6213	I	3.6213
57	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,624	7.18	03/14/2022						3.6296	I	3.6296
58	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,765	7.57	08/02/2022						3.6512	I	3.6512
59	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,807	7.69	09/13/2022						3.6576	I	3.6576
60	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,841	7.78	10/17/2022						3.6628	I	3.6628
61	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,891	7.92	12/06/2022						3.6705	I	3.6705
62	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,967	8.12	02/20/2023						3.6821	I	3.6821
63	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,065	8.39	05/29/2023						3.6972	I	3.6972
64	RTB 10-04	PIID1023H046	9Y	3.2500	3,143	8.61	08/15/2023	28.300000	3.9000	03:36:54PM	3.9595	3.9600	3.7091	B	3.9600
65	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,212	8.79	10/23/2023						3.7197	I	3.7197
66	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,436	9.41	06/03/2024						3.7540	I	3.7540
67	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,499	9.58	08/05/2024						3.7637	I	3.7637
68	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,514	9.62	08/20/2024	11,810.866000	3.7500	04:14:53PM	3.7787	3.8000	3.7660		3.7787
69	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,597	9.85	11/11/2024					4.4125	3.7787	B	4.4125
70	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,751	10.27	04/14/2025						3.8303	I	3.8303
71	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,940	10.79	10/20/2025						3.8936	I	3.8936
72	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,980	10.90	11/29/2025						3.9070	I	3.9070
73	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,031	11.04	01/19/2026						3.9241	I	3.9241
74	RTB 15-01	PIID1526J019	12Y	6.2500	4,305	11.79	10/20/2026	4.000000	4.3000	03:40:02PM	4.2874		4.0159	I	4.0159
75	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,353	11.92	12/07/2026						4.0319	I	4.0319
76	RTB 15-02	PIID1527C023	13Y	5.3750	4,437	12.15	03/01/2027	1.200000	4.1250	10:25:34AM	4.1250		4.0601	I	4.0601
77	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,626	12.67	09/06/2027						4.1234	I	4.1234
78	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,081	13.91	12/04/2028						4.2758	I	4.2758
79	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,620	15.39	05/27/2030						4.4563	I	4.4563
80	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,682	15.56	07/28/2030						4.4771	I	4.4771
81	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,864	16.05	01/26/2031						4.5381	I	4.5381
82	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,038	16.53	07/19/2031	2,571.912828	4.0800	04:08:40PM	4.0966	4.7500	4.5964		4.0966
83	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,116	16.74	10/05/2031						4.6225	I	4.6225
84	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,236	17.07	02/02/2032	3.000000	4.6010	11:50:26AM	4.6010		4.6627	I	4.6627
85	RTB 20-01	PIID2032C014	18Y	5.8750	6,264	17.15	03/01/2032	800.300000	4.3750	02:51:25PM	4.3100	4.9400	4.6721		4.3100
86	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,474	17.72	09/27/2032						4.7424	I	4.7424
87	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,537	17.90	11/29/2032						4.7635	I	4.7635
88	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,649	18.20	03/21/2033	1,276.200000	4.0950	03:42:16PM	4.1055	4.8400	4.8010		4.1055
89	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,243	19.83	11/05/2034					5.2500	5.0000	B	5.2500
90	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,572	20.73	09/30/2035						4.8369	I	4.8369
91	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,649	20.94	12/16/2035					5.2500	4.7988	B	5.2500
92	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,937	21.73	09/29/2036						4.6560	I	4.6560
93	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,258	22.61	08/16/2037	1.370000	4.9000	11:53:34AM	4.9202		4.4969	I	4.4969
94	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,327	22.80	10/24/2037	95.840000	4.4500	03:45:42PM	4.4561	4.9778	4.4627		4.4561