

BSP Circular 813 Reference Rates - PM
January 8, 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 02.04.15*	PIBL0314K018	1M		26	0.07	02/04/2015	220.000000	1.4000	03:52:18PM	1.7273	2.5792	1.7273		1.7273
2	FXTN 10-36	PIBD1015B367	2M	12.3750	46	0.13	02/24/2015	150.000000	2.3750	10:22:23AM	2.3750		1.9297		2.3750
3	TBILL 03.04.15	PIBL1214C036	2M		54	0.15	03/04/2015	1,889.070381	1.8750	03:13:21PM	1.8499		2.0107		1.8499
4	TBILL 04.08.15*	PIBL1214D044	3M		89	0.24	04/08/2015					2.5617	2.3650	B	2.5617
5	TBILL 05.06.15	PIBL0614K048	4M		117	0.32	05/06/2015	186.502000	2.1500	03:30:03PM	2.1496		2.3835		2.1496
6	FXTN 05-68	PIBD0515E685	4M	6.3750	124	0.34	05/13/2015						2.3881	I	2.3881
7	FXTN 07-47	PIBD0715E477	5M	8.3750	133	0.36	05/22/2015						2.3940	I	2.3940
8	TBILL 06.03.15	PIBL1214F060	5M		145	0.40	06/03/2015	1,354.608000	2.0002	03:50:01PM	2.1927		2.4019		2.1927
9	TBILL 07.08.15*	PIBL1214G078	6M		180	0.49	07/08/2015					2.6417	2.4250	B	2.6417
10	FXTN 04-20	PIBD0415G203	7M	4.8750	193	0.53	07/21/2015						2.4250	I	2.4250
11	TBILL 08.05.15	PIBL1214H086	7M		208	0.57	08/05/2015						2.4250	I	2.4250
12	RTB 05-09	PIID0515H097	8M	5.8750	222	0.61	08/19/2015	5.200000	2.8750	02:11:41PM	2.8606		2.4250	I	2.4250
13	FXTN 10-37	PIBD1015H370	8M	11.8750	228	0.62	08/25/2015						2.4250	I	2.4250
14	TBILL 09.02.15	PIBL1214I094	8M		236	0.65	09/02/2015						2.4250	I	2.4250
15	TBILL 10.07.15	PIBL1214J100	9M		271	0.74	10/07/2015						2.4250	I	2.4250
16	TBILL 11.04.15	PIBL1214K117	10M		299	0.82	11/04/2015	2,000.000000	2.2500	03:56:41PM	2.2500		2.4250		2.2500
17	FXTN 05-69	PIBD0515K697	11M	4.6250	320	0.88	11/25/2015						2.4250	I	2.4250
18	TBILL 12.02.15*	PIBL1214L125	1Y		327	0.90	12/02/2015	26.654321	2.1000	02:50:51PM	2.0890	2.7139	2.4250	B	2.7139
19	FXTN 10-38	PIBD1015L384	11M	10.1250	340	0.93	12/15/2015						2.4259	I	2.4259
20	FXTN 10-39	PIBD1016A393	1.5Y	9.2500	368	1.01	01/12/2016						2.4279	I	2.4279
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	383	1.05	01/27/2016	150.000000	2.2000	09:46:46AM	2.2000	3.0000	2.4290		2.2000
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	419	1.15	03/03/2016	1.000000	3.1250	02:41:11PM	2.7874	3.1250	2.4316	B	3.1250
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	446	1.22	03/30/2016						2.4335	I	2.4335
24	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	472	1.29	04/25/2016	0.550000	2.5999	03:37:33PM	2.4267	2.5999	2.4354	B	2.5999
25	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	474	1.30	04/27/2016						2.4355	I	2.4355
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	604	1.65	09/04/2016	1.500000	2.5000	10:46:19AM	2.5000	2.4500	2.4448	B	2.4500
27	RTB 07-01	PIID0716I018	2Y	7.0000	624	1.71	09/24/2016						2.4462	I	2.4462
28	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	677	1.85	11/16/2016					3.1583	2.4500	B	3.1583
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	812	2.22	03/31/2017	400.000000	2.7150	11:37:47AM	2.7200		2.7525		2.7200
30	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	836	2.29	04/24/2017						2.8063	I	2.8063
31	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	864	2.37	05/22/2017	660.000000	2.7000	08:58:12AM	2.7000	3.0000	2.8690		2.7000
32	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	908	2.49	07/05/2017						2.9676	I	2.9676
33	RTB 07-02	PIID0717H026	3Y	6.6250	953	2.61	08/19/2017	0.455000	2.7500	10:06:52AM	2.7500		3.0685	I	3.0685
34	FXTN 10-44	PIBD1017H447	3Y	7.7500	957	2.62	08/23/2017						3.0775	I	3.0775
35	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,023	2.80	10/28/2017						3.2254	I	3.2254
36	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,034	2.83	11/08/2017					3.5347	3.2500	B	3.5347
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,118	3.06	01/31/2018						3.2611	I	3.2611
38	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,230	3.37	05/23/2018	1.500000	3.2500	09:43:15AM	3.2500	3.3750	3.2760	B	3.3750
39	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,317	3.61	08/18/2018	120.000000	3.3000	11:32:04AM	3.3000	3.3650	3.2875		3.3000
40	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,411	3.86	11/20/2018					3.6528	3.3000	B	3.6528
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,502	4.11	02/19/2019						3.2649	I	3.2649
42	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,568	4.29	04/26/2019						3.2395	I	3.2395
43	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,652	4.52	07/19/2019						3.2071	I	3.2071
44	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,694	4.64	08/30/2019						3.1909	I	3.1909
45	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,778	4.87	11/22/2019	1,719.565000	3.2750	03:04:55PM	3.1585	3.5917	3.1585		3.1585
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,866	5.11	02/18/2020						3.2355	I	3.2355
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,049	5.61	08/19/2020						3.3957	I	3.3957
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,077	5.69	09/16/2020						3.4202	I	3.4202
49	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,168	5.94	12/16/2020						3.4998	I	3.4998
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,245	6.15	03/03/2021						3.5672	I	3.5672

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,262	6.19	03/20/2021	2,962.332333	3.3800	03:28:30PM	3.3628	3.4999	3.5821		3.3628
52	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,301	6.30	04/28/2021						3.6162	I	3.6162
53	RTB 10-03	PIID1021J039	7Y	5.7500	2,476	6.78	10/20/2021	1.040000	3.8500	12:01:46PM	3.8500	3.8000	3.7694	B	3.8000
54	FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2,511	6.87	11/24/2021					4.2125	3.8000	B	4.2125
55	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,567	7.03	01/19/2022						3.7906	I	3.7906
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,621	7.18	03/14/2022						3.7816	I	3.7816
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,762	7.56	08/02/2022						3.7580	I	3.7580
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,804	7.68	09/13/2022						3.7509	I	3.7509
59	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,838	7.77	10/17/2022						3.7452	I	3.7452
60	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,888	7.91	12/06/2022	1.140000	3.8750	02:43:58PM	3.8596		3.7369	I	3.7369
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,964	8.11	02/20/2023						3.7241	I	3.7241
62	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,062	8.38	05/29/2023						3.7077	I	3.7077
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,140	8.60	08/15/2023	283.078000	3.7500	03:42:45PM	3.6992	3.9110	3.6946		3.6992
64	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,209	8.79	10/23/2023						3.6831	I	3.6831
65	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,433	9.40	06/03/2024						3.6456	I	3.6456
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,496	9.57	08/05/2024						3.6350	I	3.6350
67	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,511	9.61	08/20/2024	10,707.305000	3.6300	03:41:53PM	3.6186	3.7000	3.6325		3.6186
68	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,594	9.84	11/11/2024					4.4389	3.6186	B	4.4389
69	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,748	10.26	04/14/2025						3.6759	I	3.6759
70	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,937	10.78	10/20/2025						3.7462	I	3.7462
71	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,977	10.89	11/29/2025						3.7611	I	3.7611
72	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,028	11.03	01/19/2026						3.7801	I	3.7801
73	RTB 15-01	PIID1526J019	12Y	6.2500	4,302	11.78	10/20/2026	105.000000	4.0450	03:30:33PM	4.0235		3.8820		4.0235
74	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,350	11.91	12/07/2026						3.8999	I	3.8999
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,434	12.14	03/01/2027	3.600000	4.3000	02:55:42PM	4.0486		3.9311	I	3.9311
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,623	12.66	09/06/2027						4.0014	I	4.0014
77	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,078	13.90	12/04/2028						4.1707	I	4.1707
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,617	15.38	05/27/2030						4.3712	I	4.3712
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,679	15.55	07/28/2030						4.3943	I	4.3943
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,861	16.05	01/26/2031						4.4620	I	4.4620
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,035	16.52	07/19/2031	2,340.000000	4.0300	04:13:10PM	4.0275	4.8600	4.5267		4.0275
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,113	16.74	10/05/2031						4.5557	I	4.5557
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,233	17.07	02/02/2032						4.6004	I	4.6004
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,261	17.14	03/01/2032	191.940000	4.3000	03:51:33PM	4.3001	4.9700	4.6108		4.3001
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,471	17.72	09/27/2032						4.6889	I	4.6889
86	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,534	17.89	11/29/2032						4.7124	I	4.7124
87	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,646	18.20	03/21/2033	565.473000	4.0000	02:19:18PM	4.0149	4.7500	4.7540		4.0149
88	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,240	19.82	11/05/2034					5.2375	4.9750	B	5.2375
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,569	20.72	09/30/2035						4.8401	I	4.8401
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,646	20.93	12/16/2035	1,500.000000	4.5925	11:43:07AM	4.5366	5.2500	4.8085		4.5366
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,934	21.72	09/29/2036						4.6904	I	4.6904
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,255	22.60	08/16/2037	6.000000	4.8750	11:56:09AM	4.8667		4.5587	I	4.5587
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,324	22.79	10/24/2037	91.919000	4.3750	04:10:13PM	4.4075	4.8986	4.5304		4.4075