

BSP Circular 813 Reference Rates - PM
January 9, 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		23	0.06	02/04/2015	384.848000	1.6500	03:35:29PM	1.4188		3.0330		1.4188
2	FXTN 10-36	PIBD1015B367	1M	12.3750	43	0.12	02/24/2015						2.1538	I	2.1538
3	TBILL 03.04.15*	PIBL1214C036	1M		51	0.14	03/04/2015	1,211.182928	1.7500	12:06:14PM	1.8022	2.4472	1.8022		1.8022
4	TBILL 04.08.15*	PIBL1214D044	3M		86	0.24	04/08/2015	720.332000	2.0000	11:07:06AM	1.7484	2.4764	1.7484		1.7484
5	TBILL 05.06.15	PIBL0614K048	4M		114	0.31	05/06/2015	4,800.000000	2.2850	03:18:53PM	2.2806		1.8874		2.2806
6	FXTN 05-68	PIBD0515E685	4M	6.3750	121	0.33	05/13/2015						1.9221	I	1.9221
7	FXTN 07-47	PIBD0715E477	4M	8.3750	130	0.36	05/22/2015						1.9668	I	1.9668
8	TBILL 06.03.15	PIBL1214F060	5M		142	0.39	06/03/2015	2.415000	2.0001	03:46:15PM	2.0001		2.0263	I	2.0263
9	TBILL 07.08.15*	PIBL1214G078	6M		177	0.49	07/08/2015	650.000000	2.2000	10:04:53AM	2.2000	2.6139	2.2000		2.2000
10	FXTN 04-20	PIBD0415G203	6M	4.8750	190	0.52	07/21/2015						2.2133	I	2.2133
11	TBILL 08.05.15	PIBL1214H086	7M		205	0.56	08/05/2015						2.2286	I	2.2286
12	RTB 05-09	PIID0515H097	7M	5.8750	219	0.60	08/19/2015	0.500000	2.5500	09:29:33AM	2.5500		2.2429	I	2.2429
13	FXTN 10-37	PIBD1015H370	8M	11.8750	225	0.62	08/25/2015						2.2490	I	2.2490
14	TBILL 09.02.15	PIBL1214I094	8M		233	0.64	09/02/2015						2.2571	I	2.2571
15	TBILL 10.07.15	PIBL1214J100	9M		268	0.74	10/07/2015						2.2929	I	2.2929
16	TBILL 11.04.15	PIBL1214K117	10M		296	0.81	11/04/2015	1,200.000000	2.3250	10:58:15AM	2.3250		2.3214		2.3250
17	FXTN 05-69	PIBD0515K697	11M	4.6250	317	0.87	11/25/2015						2.3429	I	2.3429
18	TBILL 12.02.15*	PIBL1214L125	1Y		324	0.89	12/02/2015	9.332321	2.1000	03:47:49PM	2.0802	2.6625	2.3500	B	2.6625
19	FXTN 10-38	PIBD1015L384	11M	10.1250	337	0.92	12/15/2015						2.3580	I	2.3580
20	FXTN 10-39	PIBD1016A393	1Y	9.2500	365	1.00	01/12/2016						2.3752	I	2.3752
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	380	1.04	01/27/2016					2.6999	2.3844	B	2.6999
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	416	1.14	03/03/2016	24.850000	2.1500	03:06:43PM	2.1625		2.4065	I	2.4065
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	443	1.21	03/30/2016						2.4231	I	2.4231
24	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	469	1.28	04/25/2016	10.500000	2.3001	03:23:42PM	2.3001	2.8750	2.4390	B	2.8750
25	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	471	1.29	04/27/2016						2.4403	I	2.4403
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	601	1.65	09/04/2016	65.500000	2.8750	12:06:22PM	2.5649	2.5000	2.5201		2.5649
27	RTB 07-01	PIID0716I018	2Y	7.0000	621	1.70	09/24/2016						2.5324	I	2.5324
28	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	674	1.85	11/16/2016					3.1500	2.5649	B	3.1500
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	809	2.21	03/31/2017	417.000000	3.0000	02:00:49PM	2.7032		2.7672		2.7032
30	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	833	2.28	04/24/2017						2.8032	I	2.8032
31	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	861	2.36	05/22/2017	1,223.200000	2.6000	12:03:01PM	2.6766	3.0000	2.8452		2.6766
32	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	905	2.48	07/05/2017	45.000000	2.8250	12:07:22PM	2.8250		2.9111	I	2.9111
33	RTB 07-02	PIID0717H026	3Y	6.6250	950	2.60	08/19/2017					3.1000	2.9786	B	3.1000
34	FXTN 10-44	PIBD1017H447	3Y	7.7500	954	2.61	08/23/2017						2.9846	I	2.9846
35	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,020	2.79	10/28/2017	1.000000	3.1250	02:01:21PM	3.1250		3.0835	I	3.0835
36	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,031	2.82	11/08/2017					3.5250	3.1000	B	3.5250
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,115	3.05	01/31/2018	70.000000	3.0000	12:09:05PM	3.0143		3.1210		3.0143
38	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,227	3.36	05/23/2018						3.1489	I	3.1489
39	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,314	3.60	08/18/2018	161.300000	3.0500	02:43:09PM	3.1941	3.3250	3.1706		3.1941
40	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,408	3.85	11/20/2018					3.6597	3.1941	B	3.6597
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,499	4.10	02/19/2019	47.000000	3.5000	02:02:09PM	3.2431		3.1868	I	3.1868
42	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,565	4.28	04/26/2019						3.1814	I	3.1814
43	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,649	4.51	07/19/2019	89.500000	3.2875	12:23:00PM	3.2875		3.1747		3.2875
44	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,691	4.63	08/30/2019						3.1713	I	3.1713
45	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,775	4.86	11/22/2019	1,535.000000	3.1500	03:50:06PM	3.1573	3.6181	3.1645		3.1573
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,863	5.10	02/18/2020						3.2288	I	3.2288
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,046	5.60	08/19/2020						3.3625	I	3.3625
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,074	5.68	09/16/2020						3.3829	I	3.3829
49	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,165	5.93	12/16/2020						3.4494	I	3.4494
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,242	6.14	03/03/2021	30.100000	3.5000	02:05:48PM	3.5016		3.5057	I	3.5057

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,259	6.18	03/20/2021	3,781.000000	3.3600	04:11:48PM	3.3726	3.6250	3.5181		3.3726
52	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,298	6.29	04/28/2021						3.5466	I	3.5466
53	RTB 10-03	PIID1021J039	7Y	5.7500	2,473	6.77	10/20/2021	2.710000	3.5500	03:39:57PM	3.5518	3.7000	3.6744	B	3.7000
54	FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2,508	6.87	11/24/2021	26.000000	3.5925	02:08:55PM	3.5925	4.1708	3.7000	B	4.1708
55	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,564	7.02	01/19/2022	22.300000	3.6000	02:10:32PM	3.6000		3.6991	I	3.6991
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,618	7.17	03/14/2022						3.6983	I	3.6983
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,759	7.55	08/02/2022						3.6962	I	3.6962
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,801	7.67	09/13/2022						3.6955	I	3.6955
59	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,835	7.76	10/17/2022						3.6950	I	3.6950
60	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,885	7.90	12/06/2022	17.000000	3.8250	03:30:57PM	3.8323		3.6942	I	3.6942
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,961	8.11	02/20/2023						3.6931	I	3.6931
62	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,059	8.38	05/29/2023						3.6916	I	3.6916
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,137	8.59	08/15/2023	32.201000	3.9599	03:57:35PM	3.7062	3.9600	3.6904	B	3.9600
64	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,206	8.78	10/23/2023						3.6893	I	3.6893
65	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,430	9.39	06/03/2024						3.6859	I	3.6859
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,493	9.56	08/05/2024						3.6849	I	3.6849
67	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,508	9.60	08/20/2024	15,130.700000	3.6500	04:13:06PM	3.6834	3.6850	3.6847		3.6834
68	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,591	9.83	11/11/2024					4.3750	3.6834	B	4.3750
69	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,745	10.25	04/14/2025						3.7369	I	3.7369
70	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,934	10.77	10/20/2025						3.8026	I	3.8026
71	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,974	10.88	11/29/2025						3.8165	I	3.8165
72	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,025	11.02	01/19/2026						3.8342	I	3.8342
73	RTB 15-01	PIID1526J019	12Y	6.2500	4,299	11.77	10/20/2026	0.010000	4.1500	02:55:36PM	4.1500		3.9294	I	3.9294
74	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,347	11.90	12/07/2026						3.9460	I	3.9460
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,431	12.13	03/01/2027	14.200000	3.9900	02:22:19PM	3.9433		3.9752	I	3.9752
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,620	12.65	09/06/2027						4.0409	I	4.0409
77	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,075	13.89	12/04/2028						4.1989	I	4.1989
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,614	15.37	05/27/2030						4.3862	I	4.3862
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,676	15.54	07/28/2030						4.4077	I	4.4077
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,858	16.04	01/26/2031						4.4709	I	4.4709
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,032	16.51	07/19/2031	3,864.220000	4.0300	04:14:28PM	4.0406	4.7200	4.5314		4.0406
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,110	16.73	10/05/2031						4.5585	I	4.5585
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,230	17.06	02/02/2032						4.6002	I	4.6002
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,258	17.13	03/01/2032	34.337000	4.4000	03:13:53PM	4.3070	4.6250	4.6099	B	4.6250
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,468	17.71	09/27/2032						4.6829	I	4.6829
86	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,531	17.88	11/29/2032						4.7047	I	4.7047
87	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,643	18.19	03/21/2033	213.100000	4.0300	04:11:37PM	4.0405	4.7500	4.7436		4.0405
88	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,237	19.81	11/05/2034					5.2389	4.9500	B	5.2389
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,566	20.71	09/30/2035						4.7921	I	4.7921
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,643	20.93	12/16/2035	10.000000	4.7000	10:29:23AM	4.7000	5.1999	4.7551	B	5.1999
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,931	21.71	09/29/2036						4.6169	I	4.6169
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,252	22.59	08/16/2037						4.4628	I	4.4628
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,321	22.78	10/24/2037	137.290000	4.3800	04:05:15PM	4.4101	4.9375	4.4297		4.4101