

BSP Circular 813 Reference Rates - PM
January 12, 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		22	0.06	02/04/2015						3.1964	I	3.1964
2	FXTN 10-36	PIBD1015B367	1M	12.3750	42	0.11	02/24/2015						2.4311	I	2.4311
3	TBILL 03.04.15*	PIBL1214C036	1M		50	0.14	03/04/2015	0.500000	1.8000	09:05:05AM	1.8000	2.4000	2.1250	B	2.4000
4	TBILL 04.08.15*	PIBL1214D044	3M		85	0.23	04/08/2015					2.3132	2.0750	B	2.3132
5	TBILL 05.06.15	PIBL0614K048	4M		113	0.31	05/06/2015	1,074.009153	2.2000	02:59:35PM	2.2179		2.1442		2.2179
6	FXTN 05-68	PIBD0515E685	4M	6.3750	120	0.33	05/13/2015						2.1615	I	2.1615
7	FXTN 07-47	PIBD0715E477	4M	8.3750	129	0.35	05/22/2015						2.1838	I	2.1838
8	TBILL 06.03.15	PIBL1214F060	5M		141	0.39	06/03/2015	11.000000	2.0250	02:59:08PM	2.0250		2.2135	I	2.2135
9	TBILL 07.08.15*	PIBL1214G078	6M		176	0.48	07/08/2015	1,000.000000	2.3000	11:52:04AM	2.3000	2.5868	2.3000		2.3000
10	FXTN 04-20	PIBD0415G203	6M	4.8750	189	0.52	07/21/2015						2.3044	I	2.3044
11	TBILL 08.05.15	PIBL1214H086	7M		204	0.56	08/05/2015						2.3095	I	2.3095
12	RTB 05-09	PIID0515H097	7M	5.8750	218	0.60	08/19/2015	9.100000	3.0000	02:24:26PM	3.0000		2.3143	I	2.3143
13	FXTN 10-37	PIBD1015H370	8M	11.8750	224	0.61	08/25/2015						2.3163	I	2.3163
14	TBILL 09.02.15	PIBL1214I094	8M		232	0.64	09/02/2015						2.3190	I	2.3190
15	TBILL 10.07.15	PIBL1214J100	9M		267	0.73	10/07/2015						2.3310	I	2.3310
16	TBILL 11.04.15	PIBL1214K117	10M		295	0.81	11/04/2015	600.350000	2.0005	10:56:43AM	2.1999		2.3405		2.1999
17	FXTN 05-69	PIBD0515K697	11M	4.6250	316	0.87	11/25/2015						2.3476	I	2.3476
18	TBILL 12.02.15*	PIBL1214L125	1Y		323	0.89	12/02/2015	12.382000	2.0500	11:06:14AM	2.0500	2.6206	2.3500	B	2.6206
19	FXTN 10-38	PIBD1015L384	11M	10.1250	336	0.92	12/15/2015						2.3546	I	2.3546
20	FXTN 10-39	PIBD1016A393	1Y	9.2500	364	1.00	01/12/2016						2.3646	I	2.3646
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	379	1.04	01/27/2016	65.000000	2.2500	02:07:12PM	2.2500	3.0000	2.3700		2.2500
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	415	1.14	03/03/2016					3.1250	2.3829	B	3.1250
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	442	1.21	03/30/2016						2.3925	I	2.3925
24	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	468	1.28	04/25/2016					3.0000	2.4018	B	3.0000
25	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	470	1.29	04/27/2016						2.4025	I	2.4025
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	600	1.64	09/04/2016					2.4750	2.4489	B	2.4750
27	RTB 07-01	PIID0716I018	2Y	7.0000	620	1.70	09/24/2016						2.4561	I	2.4561
28	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	673	1.84	11/16/2016					3.1632	2.4750	B	3.1632
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	808	2.21	03/31/2017	5.000000	2.7000	09:24:42AM	2.7000		2.6735	I	2.6735
30	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	832	2.28	04/24/2017						2.7088	I	2.7088
31	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	860	2.35	05/22/2017	882.000000	2.4000	02:08:29PM	2.6968	3.1250	2.7500		2.6968
32	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	904	2.48	07/05/2017						2.8147	I	2.8147
33	RTB 07-02	PIID0717H026	3Y	6.6250	949	2.60	08/19/2017					3.1750	2.8809	B	3.1750
34	FXTN 10-44	PIBD1017H447	3Y	7.7500	953	2.61	08/23/2017						2.8868	I	2.8868
35	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,019	2.79	10/28/2017						2.9838	I	2.9838
36	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,030	2.82	11/08/2017	200.000000	3.0000	10:23:27AM	3.0000	3.5294	3.0000		3.0000
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,114	3.05	01/31/2018						3.0668	I	3.0668
38	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,226	3.36	05/23/2018	10.000000	2.9500	11:31:47AM	2.9500	3.3000	3.1560	B	3.3000
39	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,313	3.59	08/18/2018	6.600000	3.0750	04:14:27PM	3.0947	3.3000	3.2252	B	3.3000
40	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,407	3.85	11/20/2018					3.6529	3.3000	B	3.6529
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,498	4.10	02/19/2019						3.2615	I	3.2615
42	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,564	4.28	04/26/2019						3.2336	I	3.2336
43	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,648	4.51	07/19/2019						3.1981	I	3.1981
44	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,690	4.63	08/30/2019						3.1804	I	3.1804
45	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,774	4.86	11/22/2019	303.000000	3.1500	03:45:55PM	3.1449	3.5524	3.1449		3.1449
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,862	5.10	02/18/2020						3.2145	I	3.2145
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,045	5.60	08/19/2020						3.3594	I	3.3594
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,073	5.68	09/16/2020						3.3815	I	3.3815
49	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,164	5.92	12/16/2020						3.4535	I	3.4535
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,241	6.14	03/03/2021						3.5145	I	3.5145

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,258	6.18	03/20/2021	4,432.184000	3.3200	03:41:57PM	3.3136	3.3999	3.5279		3.3136
52	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,297	6.29	04/28/2021						3.5588	I	3.5588
53	RTB 10-03	PIID1021J039	7Y	5.7500	2,472	6.77	10/20/2021					3.7250	3.6973	B	3.7250
54	FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2,507	6.86	11/24/2021					4.1691	3.7250	B	4.1691
55	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,563	7.02	01/19/2022						3.7194	I	3.7194
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,617	7.16	03/14/2022						3.7140	I	3.7140
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,758	7.55	08/02/2022						3.6999	I	3.6999
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,800	7.67	09/13/2022						3.6958	I	3.6958
59	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,834	7.76	10/17/2022						3.6924	I	3.6924
60	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,884	7.90	12/06/2022	12.550000	3.8250	03:23:14PM	3.8112		3.6874	I	3.6874
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,960	8.10	02/20/2023						3.6798	I	3.6798
62	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,058	8.37	05/29/2023						3.6700	I	3.6700
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,136	8.59	08/15/2023	423.751000	3.7500	03:52:10PM	3.7009	3.8250	3.6622		3.7009
64	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,205	8.77	10/23/2023						3.6553	I	3.6553
65	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,429	9.39	06/03/2024						3.6330	I	3.6330
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,492	9.56	08/05/2024						3.6267	I	3.6267
67	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,507	9.60	08/20/2024	16,285.743000	3.6150	04:05:13PM	3.6169	3.6750	3.6252		3.6169
68	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,590	9.83	11/11/2024					4.3603	3.6169	B	4.3603
69	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,744	10.25	04/14/2025						3.6732	I	3.6732
70	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,933	10.77	10/20/2025						3.7423	I	3.7423
71	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,973	10.88	11/29/2025						3.7569	I	3.7569
72	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,024	11.02	01/19/2026						3.7756	I	3.7756
73	RTB 15-01	PIID1526J019	12Y	6.2500	4,298	11.77	10/20/2026						3.8758	I	3.8758
74	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,346	11.90	12/07/2026						3.8933	I	3.8933
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,430	12.13	03/01/2027	0.305000	4.1250	02:32:39PM	4.1250		3.9240	I	3.9240
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,619	12.65	09/06/2027						3.9931	I	3.9931
77	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,074	13.89	12/04/2028						4.1595	I	4.1595
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,613	15.37	05/27/2030						4.3566	I	4.3566
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,675	15.54	07/28/2030						4.3792	I	4.3792
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,857	16.04	01/26/2031						4.4458	I	4.4458
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,031	16.51	07/19/2031	5,823.000000	4.0350	04:11:28PM	4.0256	4.5000	4.5094		4.0256
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,109	16.73	10/05/2031						4.5379	I	4.5379
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,229	17.05	02/02/2032	37.000000	4.5750	11:40:45AM	4.5750		4.5818	I	4.5818
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,257	17.13	03/01/2032	125.000000	4.3000	03:57:56PM	4.3054	4.7800	4.5920		4.3054
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,467	17.71	09/27/2032						4.6688	I	4.6688
86	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,530	17.88	11/29/2032						4.6919	I	4.6919
87	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,642	18.18	03/21/2033	911.710000	4.0400	03:37:31PM	4.0278	4.8750	4.7328		4.0278
88	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,236	19.81	11/05/2034					5.2118	4.9500	B	5.2118
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,565	20.71	09/30/2035	250.000000	4.8750	03:57:18PM	4.8750		4.8571		4.8750
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,642	20.92	12/16/2035	210.158729	4.6250	03:50:42PM	4.5543	5.2500	4.8354		4.5543
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,930	21.71	09/29/2036	1.500000	4.6250	10:29:01AM	4.6250		4.7540	I	4.7540
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,251	22.59	08/16/2037	1.000000	4.7500	09:43:32AM	4.7500		4.6634	I	4.6634
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,320	22.78	10/24/2037	166.875370	4.3600	03:23:28PM	4.4099	4.8750	4.6439		4.4099