

BSP Circular 813 Reference Rates - PM
January 13, 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		21	0.06	02/04/2015	1,012.630000	1.7800	03:12:29PM	1.8737		3.1286		1.8737
2	FXTN 10-36	PIBD1015B367	1M	12.3750	41	0.11	02/24/2015						2.2572	I	2.2572
3	TBILL 03.04.15*	PIBL1214C036	1M		49	0.13	03/04/2015	1,164.239412	1.4000	03:17:26PM	1.9087	2.3431	1.9087		1.9087
4	TBILL 04.08.15*	PIBL1214D044	3M		84	0.23	04/08/2015					2.2750	2.0750	B	2.2750
5	TBILL 05.06.15	PIBL0614K048	4M		112	0.31	05/06/2015						2.1442	I	2.1442
6	FXTN 05-68	PIBD0515E685	4M	6.3750	119	0.33	05/13/2015						2.1615	I	2.1615
7	FXTN 07-47	PIBD0715E477	4M	8.3750	128	0.35	05/22/2015						2.1838	I	2.1838
8	TBILL 06.03.15	PIBL1214F060	5M		140	0.38	06/03/2015	267.501397	2.0000	03:12:34PM	2.2804		2.2135		2.2804
9	TBILL 07.08.15*	PIBL1214G078	6M		175	0.48	07/08/2015	2.208000	2.0000	11:10:08AM	2.0000	2.5444	2.3000	B	2.5444
10	FXTN 04-20	PIBD0415G203	6M	4.8750	188	0.51	07/21/2015						2.3044	I	2.3044
11	TBILL 08.05.15	PIBL1214H086	7M		203	0.56	08/05/2015						2.3095	I	2.3095
12	RTB 05-09	PIID0515H097	7M	5.8750	217	0.59	08/19/2015	2.050000	2.7000	03:28:02PM	2.6951	3.1250	2.3143	B	3.1250
13	FXTN 10-37	PIBD1015H370	8M	11.8750	223	0.61	08/25/2015						2.3163	I	2.3163
14	TBILL 09.02.15	PIBL1214I094	8M		231	0.63	09/02/2015	1,400.000000	2.3500	04:14:35PM	2.3500		2.3190		2.3500
15	TBILL 10.07.15	PIBL1214J100	9M		266	0.73	10/07/2015						2.3310	I	2.3310
16	TBILL 11.04.15	PIBL1214K117	10M		294	0.81	11/04/2015	20.591639	1.8750	11:22:41AM	1.8776		2.3405	I	2.3405
17	FXTN 05-69	PIBD0515K697	11M	4.6250	315	0.86	11/25/2015						2.3476	I	2.3476
18	TBILL 12.02.15*	PIBL1214L125	1Y		322	0.88	12/02/2015	36.127000	2.0500	03:50:59PM	2.0500	2.5903	2.3500	B	2.5903
19	FXTN 10-38	PIBD1015L384	11M	10.1250	335	0.92	12/15/2015						2.3537	I	2.3537
20	FXTN 10-39	PIBD1016A393	1Y	9.2500	363	0.99	01/12/2016						2.3617	I	2.3617
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	378	1.03	01/27/2016					3.0000	2.3660	B	3.0000
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	414	1.13	03/03/2016	0.600000	2.1501	10:30:09AM	2.1501	3.2500	2.3763	B	3.2500
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	441	1.21	03/30/2016						2.3840	I	2.3840
24	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	467	1.28	04/25/2016	129.641200	1.9500	03:14:45PM	2.2396	3.0000	2.3914		2.2396
25	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	469	1.28	04/27/2016						2.3920	I	2.3920
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	599	1.64	09/04/2016					2.4500	2.4291	B	2.4500
27	RTB 07-01	PIID0716I018	2Y	7.0000	619	1.69	09/24/2016						2.4349	I	2.4349
28	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	672	1.84	11/16/2016					3.1389	2.4500	B	3.1389
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	807	2.21	03/31/2017	2.800000	2.7000	10:48:27AM	2.7000		2.7053	I	2.7053
30	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	831	2.28	04/24/2017						2.7506	I	2.7506
31	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	859	2.35	05/22/2017	250.000000	2.7000	02:21:00PM	2.7000	3.1250	2.8036		2.7000
32	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	903	2.47	07/05/2017						2.8868	I	2.8868
33	RTB 07-02	PIID0717H026	3Y	6.6250	948	2.60	08/19/2017					3.1250	2.9718	B	3.1250
34	FXTN 10-44	PIBD1017H447	3Y	7.7500	952	2.61	08/23/2017						2.9794	I	2.9794
35	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,018	2.79	10/28/2017						3.1042	I	3.1042
36	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,029	2.82	11/08/2017					3.5097	3.1250	B	3.5097
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,113	3.05	01/31/2018						3.1640	I	3.1640
38	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,225	3.35	05/23/2018	4.700000	3.1000	12:09:24PM	2.9955	3.3000	3.2160	B	3.3000
39	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,312	3.59	08/18/2018	5.000000	3.1500	11:30:14AM	3.0700	3.3000	3.2564	B	3.3000
40	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,406	3.85	11/20/2018					3.6486	3.3000	B	3.6486
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,497	4.10	02/19/2019						3.2546	I	3.2546
42	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,563	4.28	04/26/2019						3.2217	I	3.2217
43	FXTN 07-54	PIBD0719G547	5Y	4.7500	1,647	4.51	07/19/2019						3.1798	I	3.1798
44	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,689	4.62	08/30/2019						3.1588	I	3.1588
45	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,773	4.85	11/22/2019	2,800.500000	3.1250	04:12:33PM	3.1169	3.5361	3.1169		3.1169
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,861	5.10	02/18/2020	1.000000	3.3150	11:32:09AM	3.3150		3.1899	I	3.1899
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,044	5.60	08/19/2020						3.3417	I	3.3417
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,072	5.67	09/16/2020						3.3650	I	3.3650
49	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,163	5.92	12/16/2020						3.4404	I	3.4404
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,240	6.13	03/03/2021						3.5043	I	3.5043

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,257	6.18	03/20/2021	2,640.400000	3.2975	04:03:30PM	3.2994	3.6250	3.5184		3.2994
52	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,296	6.29	04/28/2021						3.5508	I	3.5508
53	RTB 10-03	PIID1021J039	7Y	5.7500	2,471	6.77	10/20/2021					3.7250	3.6960	B	3.7250
54	FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2,506	6.86	11/24/2021	15.585000	3.6500	11:16:42AM	3.6462	4.1153	3.7250	B	4.1153
55	FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2,562	7.01	01/19/2022	6.700000	3.6475	11:50:49AM	3.6475		3.7188	I	3.7188
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,616	7.16	03/14/2022						3.7128	I	3.7128
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,757	7.55	08/02/2022						3.6971	I	3.6971
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,799	7.66	09/13/2022						3.6924	I	3.6924
59	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,833	7.76	10/17/2022						3.6886	I	3.6886
60	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,883	7.89	12/06/2022	10.000000	4.0000	11:22:27AM	4.0000		3.6831	I	3.6831
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,959	8.10	02/20/2023						3.6746	I	3.6746
62	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,057	8.37	05/29/2023						3.6637	I	3.6637
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,135	8.58	08/15/2023	190.306000	3.7450	03:33:01PM	3.6877	3.8225	3.6551		3.6877
64	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,204	8.77	10/23/2023						3.6474	I	3.6474
65	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,428	9.39	06/03/2024						3.6225	I	3.6225
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,491	9.56	08/05/2024						3.6155	I	3.6155
67	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,506	9.60	08/20/2024	17,191.957000	3.6050	04:11:54PM	3.6046	3.6249	3.6138		3.6046
68	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,589	9.83	11/11/2024					4.3694	3.6046	B	4.3694
69	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,743	10.25	04/14/2025						3.6635	I	3.6635
70	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,932	10.77	10/20/2025						3.7359	I	3.7359
71	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,972	10.87	11/29/2025						3.7512	I	3.7512
72	FXTN 20-12	PIBD2026A122	12Y	10.2500	4,023	11.01	01/19/2026						3.7707	I	3.7707
73	RTB 15-01	PIID1526J019	12Y	6.2500	4,297	11.76	10/20/2026						3.8756	I	3.8756
74	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,345	11.90	12/07/2026						3.8939	I	3.8939
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,429	12.13	03/01/2027	115.305000	4.0000	03:36:30PM	3.9904		3.9261		3.9904
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,618	12.64	09/06/2027						3.9984	I	3.9984
77	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,073	13.89	12/04/2028						4.1726	I	4.1726
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,612	15.36	05/27/2030						4.3788	I	4.3788
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,674	15.53	07/28/2030						4.4026	I	4.4026
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,856	16.03	01/26/2031						4.4722	I	4.4722
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,030	16.51	07/19/2031	9,718.000000	4.0000	04:08:22PM	4.0079		4.5388		4.0079
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,108	16.72	10/05/2031						4.5687	I	4.5687
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,228	17.05	02/02/2032						4.6146	I	4.6146
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,256	17.13	03/01/2032	36.240000	4.2925	03:35:42PM	4.2969	4.7898	4.6253	B	4.7898
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,466	17.70	09/27/2032						4.7057	I	4.7057
86	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,529	17.88	11/29/2032						4.7298	I	4.7298
87	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,641	18.18	03/21/2033	776.876000	4.0450	02:51:23PM	4.0006	4.8750	4.7727		4.0006
88	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,235	19.81	11/05/2034					5.2056	5.0000	B	5.2056
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,564	20.71	09/30/2035	100.000000	4.7250	02:29:08PM	4.7250		4.8233		4.7250
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,641	20.92	12/16/2035	200.000000	4.6000	10:36:30AM	4.5649	5.1250	4.7819		4.5649
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,929	21.71	09/29/2036						4.6272	I	4.6272
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,250	22.59	08/16/2037						4.4548	I	4.4548
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,319	22.78	10/24/2037	1,516.140000	4.3600	04:13:29PM	4.3780	4.8333	4.4177		4.3780