

BSP Circular 813 Reference Rates - PM
January 14, 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		15	0.04	02/04/2015						3.3750	I	3.3750
2	FXTN 10-36	PIBD1015B367	1M	12.3750	35	0.10	02/24/2015						2.4821	I	2.4821
3	TBILL 03.04.15*	PIBL1214C036	1M		43	0.12	03/04/2015	10.073000	1.4000	08:48:00AM	1.4000	2.3417	2.1250	B	2.3417
4	TBILL 04.08.15	PIBL1214D044	2M		78	0.21	04/08/2015	3.719000	1.5000	02:23:15PM	1.3918		2.0522	I	2.0522
5	TBILL 05.06.15*	PIBL0614K048	3M		106	0.29	05/06/2015	390.300000	2.0000	12:04:41PM	1.9939	2.2711	1.9939		1.9939
6	FXTN 05-68	PIBD0515E685	4M	6.3750	113	0.31	05/13/2015						2.0194	I	2.0194
7	FXTN 07-47	PIBD0715E477	4M	8.3750	122	0.33	05/22/2015						2.0521	I	2.0521
8	TBILL 06.03.15	PIBL1214F060	5M		134	0.37	06/03/2015	1.657000	2.0000	03:56:32PM	1.9750		2.0958	I	2.0958
9	TBILL 07.08.15	PIBL1214G078	5M		169	0.46	07/08/2015	700.544000	2.0000	11:37:41AM	2.2748		2.2231		2.2748
10	FXTN 04-20	PIBD0415G203	6M	4.8750	182	0.50	07/21/2015						2.2704	I	2.2704
11	TBILL 08.05.15*	PIBL1214H086	6M		197	0.54	08/05/2015					2.5486	2.3250	B	2.5486
12	RTB 05-09	PIID0515H097	7M	5.8750	211	0.58	08/19/2015	0.200000	2.5000	10:35:50AM	2.5000	3.1250	2.3279	B	3.1250
13	FXTN 10-37	PIBD1015H370	7M	11.8750	217	0.59	08/25/2015						2.3292	I	2.3292
14	TBILL 09.02.15	PIBL1214I094	8M		225	0.62	09/02/2015	400.000000	2.3500	08:49:00AM	2.3500		2.3309		2.3500
15	TBILL 10.07.15	PIBL1214J100	9M		260	0.71	10/07/2015						2.3382	I	2.3382
16	TBILL 11.04.15	PIBL1214K117	10M		288	0.79	11/04/2015						2.3441	I	2.3441
17	FXTN 05-69	PIBD0515K697	10M	4.6250	309	0.85	11/25/2015						2.3485	I	2.3485
18	TBILL 12.02.15*	PIBL1214L125	1Y		316	0.87	12/02/2015	0.553000	2.0500	03:42:05PM	2.0500	2.6097	2.3500	B	2.6097
19	FXTN 10-38	PIBD1015L384	11M	10.1250	329	0.90	12/15/2015						2.3537	I	2.3537
20	FXTN 10-39	PIBD1016A393	1Y	9.2500	357	0.98	01/12/2016						2.3617	I	2.3617
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	372	1.02	01/27/2016					2.7500	2.3660	B	2.7500
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	408	1.12	03/03/2016	12.070000	2.9500	03:53:52PM	3.0264		2.3763	I	2.3763
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	435	1.19	03/30/2016						2.3840	I	2.3840
24	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	461	1.26	04/25/2016	102.000000	1.9500	10:58:44AM	2.0235	2.8750	2.3914		2.0235
25	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	463	1.27	04/27/2016						2.3920	I	2.3920
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	593	1.62	09/04/2016					2.4500	2.4291	B	2.4500
27	RTB 07-01	PIID0716I018	2Y	7.0000	613	1.68	09/24/2016						2.4349	I	2.4349
28	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	666	1.82	11/16/2016					3.1694	2.4500	B	3.1694
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	801	2.19	03/31/2017	501.400000	2.8000	03:16:00PM	2.7997		2.6282		2.7997
30	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	825	2.26	04/24/2017						2.6599	I	2.6599
31	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	853	2.34	05/22/2017	532.600000	2.7300	03:51:33PM	2.7112	3.0000	2.6968		2.7112
32	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	897	2.46	07/05/2017						2.7549	I	2.7549
33	RTB 07-02	PIID0717H026	3Y	6.6250	942	2.58	08/19/2017					3.1650	2.8143	B	3.1650
34	FXTN 10-44	PIBD1017H447	3Y	7.7500	946	2.59	08/23/2017						2.8196	I	2.8196
35	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,012	2.77	10/28/2017						2.9067	I	2.9067
36	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,023	2.80	11/08/2017	80.000000	2.9600	08:56:07AM	2.9212	3.5347	2.9212		2.9212
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,107	3.03	01/31/2018	13.300000	3.0250	03:45:15PM	3.0250		2.9610	I	2.9610
38	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,219	3.34	05/23/2018	4.000000	3.2000	02:54:31PM	3.2000	3.3000	3.0142	B	3.3000
39	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,306	3.58	08/18/2018	50.000000	3.1000	02:01:18PM	3.1000	3.3000	3.0554		3.1000
40	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,400	3.83	11/20/2018					3.6528	3.1000	B	3.6528
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,491	4.08	02/19/2019						3.0968	I	3.0968
42	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,557	4.26	04/26/2019						3.0945	I	3.0945
43	FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1,641	4.49	07/19/2019						3.0916	I	3.0916
44	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,683	4.61	08/30/2019						3.0901	I	3.0901
45	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,767	4.84	11/22/2019	3,954.083000	3.1000	02:58:53PM	3.0872	3.5250	3.0872		3.0872
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,855	5.08	02/18/2020						3.1284	I	3.1284
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,038	5.58	08/19/2020						3.2141	I	3.2141
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,066	5.66	09/16/2020						3.2272	I	3.2272
49	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,157	5.91	12/16/2020	1.000000	3.3500	12:03:22PM	3.3500		3.2698	I	3.2698
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,234	6.12	03/03/2021						3.3059	I	3.3059

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,251	6.16	03/20/2021	9,132.000000	3.2250	03:00:19PM	3.2553		3.3139		3.2553
52	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,290	6.27	04/28/2021						3.3321	I	3.3321
53	RTB 10-03	PIID1021J039	7Y	5.7500	2,465	6.75	10/20/2021				4.0000		3.4141	B	4.0000
54	FXTN 10-55	PIBD1021K551	7Y	5.7500	2,500	6.84	11/24/2021						3.4305	I	3.4305
55	FXTN 10-54 *	PIBD1022G545	7Y	6.3750	2,556	7.00	01/19/2022	750.000000	3.5000	10:22:42AM	3.4567	4.1278	3.4567		3.4567
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,610	7.15	03/14/2022						3.4626	I	3.4626
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,751	7.53	08/02/2022						3.4782	I	3.4782
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,793	7.65	09/13/2022	1.827000	3.3500	10:30:30AM	3.3500		3.4828	I	3.4828
59	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,827	7.74	10/17/2022						3.4865	I	3.4865
60	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,877	7.88	12/06/2022	12.874000	3.5500	03:50:14PM	3.5289		3.4920	I	3.4920
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,953	8.08	02/20/2023						3.5004	I	3.5004
62	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,051	8.35	05/29/2023						3.5112	I	3.5112
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,129	8.57	08/15/2023	67.625000	3.7749	03:30:11PM	3.6613	3.7750	3.5197		3.6613
64	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,198	8.76	10/23/2023						3.5273	I	3.5273
65	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,422	9.37	06/03/2024						3.5520	I	3.5520
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,485	9.54	08/05/2024						3.5589	I	3.5589
67	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,500	9.58	08/20/2024	22,215.800000	3.5525	04:09:56PM	3.5697	3.5975	3.5606		3.5697
68	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,583	9.81	11/11/2024					4.3792	3.5697	B	4.3792
69	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,737	10.23	04/14/2025						3.6291	I	3.6291
70	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,926	10.75	10/20/2025						3.7019	I	3.7019
71	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,966	10.86	11/29/2025						3.7173	I	3.7173
72	FXTN 20-12	PIBD2026A122	11Y	10.2500	4,017	11.00	01/19/2026						3.7370	I	3.7370
73	RTB 15-01	PIID1526J019	12Y	6.2500	4,291	11.75	10/20/2026	55.000000	3.9700	03:41:43PM	3.9700		3.8426		3.9700
74	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,339	11.88	12/07/2026						3.8611	I	3.8611
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,423	12.11	03/01/2027						3.8935	I	3.8935
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,612	12.63	09/06/2027						3.9663	I	3.9663
77	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,067	13.87	12/04/2028						4.1417	I	4.1417
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,606	15.35	05/27/2030						4.3494	I	4.3494
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,668	15.52	07/28/2030						4.3733	I	4.3733
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,850	16.02	01/26/2031						4.4435	I	4.4435
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,024	16.49	07/19/2031	12,953.500000	3.9200	03:57:46PM	3.9362	4.2500	4.5105		3.9362
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,102	16.71	10/05/2031						4.5406	I	4.5406
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,222	17.03	02/02/2032						4.5869	I	4.5869
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,250	17.11	03/01/2032	50.200000	4.2000	11:49:22AM	4.2005	4.5625	4.5977		4.2005
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,460	17.69	09/27/2032						4.6786	I	4.6786
86	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,523	17.86	11/29/2032						4.7029	I	4.7029
87	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,635	18.17	03/21/2033	3,358.973000	3.9150	04:14:13PM	3.9701	4.5000	4.7461		3.9701
88	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,229	19.79	11/05/2034					5.2264	4.9750	B	5.2264
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,558	20.69	09/30/2035						4.7990	I	4.7990
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,635	20.90	12/16/2035	1,490.000000	4.5200	03:11:44PM	4.5005	5.0000	4.7578		4.5005
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,923	21.69	09/29/2036						4.6037	I	4.6037
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,244	22.57	08/16/2037	12.000000	4.8250	11:55:26AM	4.8250		4.4320	I	4.4320
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,313	22.76	10/24/2037	2,623.166630	4.3500	03:59:33PM	4.3333	4.7367	4.3951		4.3333