

BSP Circular 813 Reference Rates - PM
January 21, 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		13	0.04	02/04/2015						3.2875	I	3.2875
2	FXTN 10-36	PIBD1015B367	1M	12.3750	33	0.09	02/24/2015						2.1000	I	2.1000
3	TBILL 03.04.15*	PIBL1214C036	1M		41	0.11	03/04/2015	100.000000	1.6250	10:19:23AM	1.6250	2.3292	1.6250		1.6250
4	TBILL 04.08.15	PIBL1214D044	2M		76	0.21	04/08/2015	287.661469	1.9000	02:33:54PM	1.9149		1.8694		1.9149
5	TBILL 05.06.15*	PIBL0614K048	3M		104	0.29	05/06/2015					2.2697	2.0650	B	2.2697
6	FXTN 05-68	PIBD0515E685	4M	6.3750	111	0.30	05/13/2015						2.0792	I	2.0792
7	FXTN 07-47	PIBD0715E477	4M	8.3750	120	0.33	05/22/2015	655.000000	2.4000	08:51:04AM	2.4000		2.0975		2.4000
8	TBILL 06.03.15	PIBL1214F060	5M		132	0.36	06/03/2015	726.429000	1.9500	03:57:29PM	2.0054		2.1219		2.0054
9	TBILL 07.08.15	PIBL1214G078	5M		167	0.46	07/08/2015	100.644000	2.0000	03:41:36PM	1.9752		2.1931		1.9752
10	FXTN 04-20	PIBD0415G203	6M	4.8750	180	0.49	07/21/2015						2.2195	I	2.2195
11	TBILL 08.05.15*	PIBL1214H086	6M		195	0.54	08/05/2015	0.080943	2.0000	02:43:01PM	2.0000	2.4597	2.2500	B	2.4597
12	RTB 05-09	PIID0515H097	7M	5.8750	209	0.57	08/19/2015	10.300000	2.3750	02:23:52PM	2.4004		2.2588	I	2.2588
13	FXTN 10-37	PIBD1015H370	7M	11.8750	215	0.59	08/25/2015						2.2626	I	2.2626
14	TBILL 09.02.15	PIBL1214I094	8M		223	0.61	09/02/2015						2.2676	I	2.2676
15	TBILL 10.07.15	PIBL1214J100	9M		258	0.71	10/07/2015						2.2897	I	2.2897
16	TBILL 11.04.15	PIBL1214K117	10M		286	0.79	11/04/2015						2.3074	I	2.3074
17	FXTN 05-69	PIBD0515K697	10M	4.6250	307	0.84	11/25/2015						2.3206	I	2.3206
18	TBILL 12.02.15*	PIBL1214L125	1Y		314	0.86	12/02/2015	2.250000	1.9500	02:52:34PM	1.8166	2.5656	2.3250	B	2.5656
19	FXTN 10-38	PIBD1015L384	11M	10.1250	327	0.90	12/15/2015						2.3304	I	2.3304
20	FXTN 10-39	PIBD1016A393	1Y	9.2500	355	0.97	01/12/2016						2.3421	I	2.3421
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	370	1.01	01/27/2016	37.000000	2.3250	10:53:29AM	2.3480	2.5500	2.3484	B	2.5500
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	406	1.11	03/03/2016	3.300000	2.1500	02:16:13PM	2.8611	3.1250	2.3634	B	3.1250
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	433	1.19	03/30/2016						2.3746	I	2.3746
24	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	459	1.26	04/25/2016	125.000000	2.4000	11:17:36AM	2.4000	2.8750	2.3855		2.4000
25	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	461	1.26	04/27/2016						2.3863	I	2.3863
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	591	1.62	09/04/2016	400.000000	2.5200	03:33:55PM	2.4706	2.5750	2.4405		2.4706
27	RTB 07-01	PIID0716I018	2Y	7.0000	611	1.67	09/24/2016	0.500000	2.7500	11:26:49AM	2.7500		2.4489	I	2.4489
28	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	664	1.82	11/16/2016					3.1514	2.4710	B	3.1514
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	799	2.19	03/31/2017	1.200000	2.7000	11:08:43AM	2.7000		2.6710	I	2.6710
30	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	823	2.25	04/24/2017						2.7066	I	2.7066
31	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	851	2.33	05/22/2017	500.000000	2.6000	02:55:34PM	2.6000	3.1250	2.7481		2.6000
32	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	895	2.45	07/05/2017						2.8133	I	2.8133
33	RTB 07-02	PIID0717H026	3Y	6.6250	940	2.57	08/19/2017	40.000000	2.9500	11:19:37AM	2.9700	3.0000	2.8800	B	3.0000
34	FXTN 10-44	PIBD1017H447	3Y	7.7500	944	2.58	08/23/2017						2.8859	I	2.8859
35	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,010	2.77	10/28/2017	0.500000	2.7500	08:46:25AM	2.7500		2.9837	I	2.9837
36	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,021	2.80	11/08/2017					3.5236	3.0000	B	3.5236
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,105	3.03	01/31/2018						3.0166	I	3.0166
38	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,217	3.33	05/23/2018	8.000000	2.8750	03:55:50PM	2.9374	3.2500	3.0387	B	3.2500
39	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,304	3.57	08/18/2018	584.755000	2.9750	04:08:33PM	3.0745	3.2950	3.0559		3.0745
40	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,398	3.83	11/20/2018					3.6542	3.0745	B	3.6542
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,489	4.08	02/19/2019	1.200000	3.4500	11:05:58AM	3.4500		3.0639	I	3.0639
42	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,555	4.26	04/26/2019						3.0563	I	3.0563
43	FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1,639	4.49	07/19/2019						3.0465	I	3.0465
44	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,681	4.60	08/30/2019						3.0417	I	3.0417
45	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,765	4.83	11/22/2019	649.000000	3.0450	04:11:10PM	3.0319	3.4958	3.0319		3.0319
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,853	5.07	02/18/2020						3.0694	I	3.0694
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,036	5.57	08/19/2020	0.500000	3.2000	02:30:18PM	3.2000		3.1474	I	3.1474
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,064	5.65	09/16/2020	1.000000	3.3000	12:40:50PM	3.3000		3.1594	I	3.1594
49	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,155	5.90	12/16/2020						3.1982	I	3.1982
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,232	6.11	03/03/2021	40.000000	3.1750	03:27:27PM	3.1750		3.2310	I	3.2310

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,249	6.16	03/20/2021	1,820.700000	3.1400	03:16:53PM	3.1460	3.6250	3.2383		3.1460
52	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,288	6.26	04/28/2021						3.2549	I	3.2549
53	RTB 10-03	PIID1021J039	7Y	5.7500	2,463	6.74	10/20/2021	3.500000	3.4002	03:40:22PM	3.4002		3.3295	I	3.3295
54	FXTN 10-55	PIBD1021K551	7Y	5.7500	2,498	6.84	11/24/2021	1,160.000000	3.3900	03:58:30PM	3.3542		3.3444		3.3542
55	FXTN 10-54 *	PIBD1022G545	7Y	6.3750	2,554	6.99	01/19/2022	1,529.236853	3.3750	02:24:32PM	3.3789	4.0514	3.3683		3.3789
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,608	7.14	03/14/2022						3.3684	I	3.3684
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,749	7.53	08/02/2022						3.3686	I	3.3686
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,791	7.64	09/13/2022						3.3686	I	3.3686
59	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,825	7.73	10/17/2022						3.3687	I	3.3687
60	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,875	7.87	12/06/2022	50.100000	3.4850	03:26:33PM	3.4852		3.3688		3.4852
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,951	8.08	02/20/2023						3.3689	I	3.3689
62	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,049	8.35	05/29/2023						3.3690	I	3.3690
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,127	8.56	08/15/2023	460.202000	3.4150	03:54:58PM	3.4861	3.5975	3.3691		3.4861
64	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,196	8.75	10/23/2023						3.3692	I	3.3692
65	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,420	9.36	06/03/2024						3.3696	I	3.3696
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,483	9.54	08/05/2024						3.3697	I	3.3697
67	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,498	9.58	08/20/2024	26,746.603246	3.3750	04:11:06PM	3.3698	3.4500	3.3697		3.3698
68	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,581	9.80	11/11/2024					4.3528	3.3698	B	4.3528
69	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,735	10.23	04/14/2025						3.4323	I	3.4323
70	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,924	10.74	10/20/2025						3.5091	I	3.5091
71	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,964	10.85	11/29/2025						3.5253	I	3.5253
72	FXTN 20-12	PIBD2026A122	11Y	10.2500	4,015	10.99	01/19/2026						3.5460	I	3.5460
73	RTB 15-01	PIID1526J019	12Y	6.2500	4,289	11.74	10/20/2026	83.150000	3.6000	03:27:58PM	3.8367		3.6572		3.8367
74	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,337	11.87	12/07/2026						3.6767	I	3.6767
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,421	12.10	03/01/2027	150.000000	3.8000	03:29:07PM	3.8166		3.7108		3.8166
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,610	12.62	09/06/2027						3.7876	I	3.7876
77	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,065	13.87	12/04/2028						3.9723	I	3.9723
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,604	15.34	05/27/2030						4.1911	I	4.1911
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,666	15.51	07/28/2030						4.2163	I	4.2163
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,848	16.01	01/26/2031						4.2902	I	4.2902
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,022	16.49	07/19/2031	17,138.000000	3.7275	04:07:40PM	3.7714	3.9000	4.3608		3.7714
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,100	16.70	10/05/2031						4.3925	I	4.3925
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,220	17.03	02/02/2032	3.000000	4.5000	10:38:50AM	4.5000		4.4412	I	4.4412
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,248	17.11	03/01/2032	10.870500	4.1000	03:32:49PM	4.0826	4.3750	4.4525	B	4.3750
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,458	17.68	09/27/2032						4.5378	I	4.5378
86	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,521	17.85	11/29/2032						4.5634	I	4.5634
87	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,633	18.16	03/21/2033	20,783.895000	3.7550	04:07:31PM	3.7871	3.9000	4.6088		3.7871
88	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,227	19.79	11/05/2034					5.1514	4.8500	B	5.1514
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,556	20.69	09/30/2035						4.6077	I	4.6077
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,633	20.90	12/16/2035	14.081000	4.3150	12:10:17PM	4.4496	5.1250	4.5509	B	5.1250
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,921	21.69	09/29/2036						4.3388	I	4.3388
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,242	22.57	08/16/2037	40.100000	4.6750	02:57:00PM	4.5527		4.1023	I	4.1023
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,311	22.75	10/24/2037	3,140.900000	4.0250	03:44:03PM	4.0433	4.5422	4.0515		4.0433