

BSP Circular 813 Reference Rates - PM
January 22, 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		12	0.03	02/04/2015						3.4782	I	3.4782
2	FXTN 10-36	PIBD1015B367	1M	12.3750	32	0.09	02/24/2015						2.5295	I	2.5295
3	TBILL 03.04.15*	PIBL1214C036	1M		40	0.11	03/04/2015	5.904000	1.4000	11:14:40AM	1.4590	2.3347	2.1500	B	2.3347
4	TBILL 04.08.15	PIBL1214D044	2M		75	0.21	04/08/2015						2.1083	I	2.1083
5	TBILL 05.06.15*	PIBL0614K048	3M		103	0.28	05/06/2015					2.2847	2.0750	B	2.2847
6	FXTN 05-68	PIBD0515E685	4M	6.3750	110	0.30	05/13/2015						2.0740	I	2.0740
7	FXTN 07-47	PIBD0715E477	4M	8.3750	119	0.33	05/22/2015						2.0728	I	2.0728
8	TBILL 06.03.15	PIBL1214F060	5M		131	0.36	06/03/2015	2,402.011000	2.0000	04:09:25PM	2.0302		2.0712		2.0302
9	TBILL 07.08.15	PIBL1214G078	5M		166	0.46	07/08/2015	0.644000	2.0000	08:53:11AM	2.0000		2.0663	I	2.0663
10	FXTN 04-20	PIBD0415G203	6M	4.8750	179	0.49	07/21/2015						2.0646	I	2.0646
11	TBILL 08.05.15*	PIBL1214H086	6M		194	0.53	08/05/2015	400.000000	2.0500	04:09:38PM	2.0625	2.4681	2.0625		2.0625
12	RTB 05-09	PIID0515H097	7M	5.8750	208	0.57	08/19/2015	5.000000	2.7000	11:49:56AM	2.7000		2.0934	I	2.0934
13	FXTN 10-37	PIBD1015H370	7M	11.8750	214	0.59	08/25/2015						2.1066	I	2.1066
14	TBILL 09.02.15	PIBL1214I094	8M		222	0.61	09/02/2015						2.1243	I	2.1243
15	TBILL 10.07.15	PIBL1214J100	9M		257	0.71	10/07/2015						2.2015	I	2.2015
16	TBILL 11.04.15	PIBL1214K117	10M		285	0.78	11/04/2015	1.406000	2.0000	11:22:05AM	2.0000		2.2632	I	2.2632
17	FXTN 05-69	PIBD0515K697	10M	4.6250	306	0.84	11/25/2015						2.3096	I	2.3096
18	TBILL 12.02.15*	PIBL1214L125	1Y		313	0.86	12/02/2015	4.925000	2.0500	02:22:34PM	2.0500	2.5542	2.3250	B	2.5542
19	FXTN 10-38	PIBD1015L384	11M	10.1250	326	0.89	12/15/2015						2.3284	I	2.3284
20	FXTN 10-39	PIBD1016A393	1Y	9.2500	354	0.97	01/12/2016						2.3356	I	2.3356
21	FXTN 07-48	PIBD0716A488	1.5Y	7.0000	369	1.01	01/27/2016	85.600000	2.1000	03:47:14PM	2.1461	2.5500	2.3394		2.1461
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	405	1.11	03/03/2016						2.3487	I	2.3487
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	432	1.18	03/30/2016						2.3557	I	2.3557
24	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	458	1.25	04/25/2016	15.500000	2.3000	11:19:29AM	2.3193	2.8750	2.3624	B	2.8750
25	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	460	1.26	04/27/2016						2.3629	I	2.3629
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	590	1.62	09/04/2016	1,050.000000	2.4250	03:16:29PM	2.4143	2.5500	2.3964		2.4143
27	RTB 07-01	PIID0716I018	2Y	7.0000	610	1.67	09/24/2016	9.215000	2.6500	02:47:46PM	2.5228		2.4015	I	2.4015
28	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	663	1.82	11/16/2016					3.1417	2.4152	B	3.1417
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	798	2.18	03/31/2017	1.000000	2.6500	10:51:25AM	2.6500		2.6553	I	2.6553
30	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	822	2.25	04/24/2017						2.6979	I	2.6979
31	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	850	2.33	05/22/2017	650.000000	2.6500	09:44:59AM	2.6500		2.7477		2.6500
32	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	894	2.45	07/05/2017						2.8260	I	2.8260
33	RTB 07-02	PIID0717H026	3Y	6.6250	939	2.57	08/19/2017					3.0500	2.9060	B	3.0500
34	FXTN 10-44	PIBD1017H447	3Y	7.7500	943	2.58	08/23/2017						2.9131	I	2.9131
35	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,009	2.76	10/28/2017						3.0304	I	3.0304
36	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,020	2.79	11/08/2017					3.5278	3.0500	B	3.5278
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,104	3.02	01/31/2018	7.170000	3.5000	03:02:20PM	3.3342		3.0453	I	3.0453
38	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,216	3.33	05/23/2018	6.826000	3.0000	03:02:33PM	3.0000		3.0391	I	3.0391
39	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,303	3.57	08/18/2018	306.850000	3.0500	03:26:11PM	3.0291	3.2250	3.0343		3.0291
40	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,397	3.82	11/20/2018					3.6542	3.0291	B	3.6542
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,488	4.07	02/19/2019						3.0459	I	3.0459
42	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,554	4.25	04/26/2019						3.0581	I	3.0581
43	FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1,638	4.48	07/19/2019						3.0737	I	3.0737
44	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,680	4.60	08/30/2019						3.0815	I	3.0815
45	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,764	4.83	11/22/2019	4,110.000000	3.1000	03:53:32PM	3.0970	3.5083	3.0970		3.0970
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,852	5.07	02/18/2020						3.1297	I	3.1297
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,035	5.57	08/19/2020						3.1976	I	3.1976
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,063	5.65	09/16/2020						3.2080	I	3.2080
49	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,154	5.90	12/16/2020						3.2417	I	3.2417
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,231	6.11	03/03/2021	1.000000	3.2000	10:51:35AM	3.2000		3.2703	I	3.2703

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,248	6.15	03/20/2021	100.000000	3.2000	09:50:20AM	3.2000	3.6250	3.2766		3.2000
52	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,287	6.26	04/28/2021						3.2911	I	3.2911
53	RTB 10-03	PIID1021J039	7Y	5.7500	2,462	6.74	10/20/2021						3.3560	I	3.3560
54	FXTN 10-55	PIBD1021K551	7Y	5.7500	2,497	6.84	11/24/2021						3.3690	I	3.3690
55	FXTN 10-54 *	PIBD1022G545	7Y	6.3750	2,553	6.99	01/19/2022	63.303010	3.3500	11:47:01AM	3.3898	3.9861	3.3898		3.3898
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,607	7.14	03/14/2022						3.3894	I	3.3894
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,748	7.52	08/02/2022						3.3885	I	3.3885
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,790	7.64	09/13/2022						3.3882	I	3.3882
59	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,824	7.73	10/17/2022						3.3879	I	3.3879
60	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,874	7.87	12/06/2022						3.3876	I	3.3876
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,950	8.08	02/20/2023						3.3871	I	3.3871
62	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,048	8.34	05/29/2023						3.3864	I	3.3864
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,126	8.56	08/15/2023	900.207000	3.7000	03:21:51PM	3.5445	3.7875	3.3858		3.5445
64	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,195	8.75	10/23/2023						3.3854	I	3.3854
65	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,419	9.36	06/03/2024						3.3838	I	3.3838
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,482	9.53	08/05/2024						3.3834	I	3.3834
67	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,497	9.57	08/20/2024	8,948.155936	3.4000	04:13:34PM	3.3827	3.4750	3.3833		3.3827
68	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,580	9.80	11/11/2024					4.3806	3.3827	B	4.3806
69	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,734	10.22	04/14/2025						3.4447	I	3.4447
70	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,923	10.74	10/20/2025						3.5207	I	3.5207
71	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,963	10.85	11/29/2025						3.5368	I	3.5368
72	FXTN 20-12	PIBD2026A122	11Y	10.2500	4,014	10.99	01/19/2026						3.5574	I	3.5574
73	RTB 15-01	PIID1526J019	12Y	6.2500	4,288	11.74	10/20/2026						3.6676	I	3.6676
74	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,336	11.87	12/07/2026						3.6869	I	3.6869
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,420	12.10	03/01/2027	170.330000	4.0000	02:38:27PM	3.8153		3.7208		3.8153
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,609	12.62	09/06/2027						3.7968	I	3.7968
77	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,064	13.86	12/04/2028						3.9799	I	3.9799
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,603	15.34	05/27/2030	2.000000	4.5000	02:38:31PM	4.5000		4.1968	I	4.1968
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,665	15.51	07/28/2030						4.2218	I	4.2218
80	FXTN 25-03	PIBD2531A032	17Y	11.2500	5,847	16.01	01/26/2031						4.2950	I	4.2950
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,021	16.48	07/19/2031	6,303.657847	3.8100	04:01:31PM	3.7961	3.9750	4.3651		3.7961
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,099	16.70	10/05/2031						4.3964	I	4.3964
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,219	17.03	02/02/2032	2.520000	4.2500	02:12:16PM	4.2500		4.4447	I	4.4447
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,247	17.10	03/01/2032	69.618000	4.1750	03:23:41PM	4.1344	4.3725	4.4560		4.1344
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,457	17.68	09/27/2032						4.5405	I	4.5405
86	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,520	17.85	11/29/2032	250.000000	4.4500	02:07:02PM	4.4500		4.5659		4.4500
87	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,632	18.16	03/21/2033	11,138.746000	3.8150	04:07:49PM	3.7909	3.9750	4.6109		3.7909
88	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,226	19.78	11/05/2034					5.1042	4.8500	B	5.1042
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,555	20.68	09/30/2035						4.6000	I	4.6000
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,632	20.90	12/16/2035	1.928000	5.1250	03:35:11PM	5.1250	5.1250	4.5415	B	5.1250
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,920	21.68	09/29/2036						4.3227	I	4.3227
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,241	22.56	08/16/2037	0.472000	4.6500	11:05:46AM	4.6500		4.0788	I	4.0788
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,310	22.75	10/24/2037	1,439.286000	4.0500	04:13:56PM	4.0247	4.4194	4.0264		4.0247