

BSP Circular 813 Reference Rates - PM
January 23, 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		9	0.02	02/04/2015						3.4112	I	3.4112
2	FXTN 10-36	PIBD1015B367	<1M	12.3750	29	0.08	02/24/2015						1.9393	I	1.9393
3	TBILL 03.04.15*	PIBL1214C036	1M		37	0.10	03/04/2015	142.506000	1.3500	02:55:41PM	1.3505	2.4003	1.3505		1.3505
4	TBILL 04.08.15	PIBL1214D044	2M		72	0.20	04/08/2015	150.318000	1.4000	02:53:15PM	1.4011		1.6836		1.4011
5	TBILL 05.06.15*	PIBL0614K048	3M		100	0.27	05/06/2015	1.000000	1.8000	10:42:56AM	1.8000	2.1944	1.9500	B	2.1944
6	FXTN 05-68	PIBD0515E685	4M	6.3750	107	0.29	05/13/2015						1.9769	I	1.9769
7	FXTN 07-47	PIBD0715E477	4M	8.3750	116	0.32	05/22/2015						2.0115	I	2.0115
8	TBILL 06.03.15	PIBL1214F060	4M		128	0.35	06/03/2015	1,251.205700	1.9500	03:18:48PM	1.9806		2.0577		1.9806
9	TBILL 07.08.15	PIBL1214G078	5M		163	0.45	07/08/2015	102.111000	2.0700	04:10:25PM	2.0654		2.1923		2.0654
10	FXTN 04-20	PIBD0415G203	5M	4.8750	176	0.48	07/21/2015						2.2423	I	2.2423
11	TBILL 08.05.15*	PIBL1214H086	6M		191	0.52	08/05/2015					2.5436	2.3000	B	2.5436
12	RTB 05-09	PIID0515H097	7M	5.8750	205	0.56	08/19/2015						2.3029	I	2.3029
13	FXTN 10-37	PIBD1015H370	7M	11.8750	211	0.58	08/25/2015						2.3042	I	2.3042
14	TBILL 09.02.15	PIBL1214I094	7M		219	0.60	09/02/2015						2.3059	I	2.3059
15	TBILL 10.07.15	PIBL1214J100	9M		254	0.70	10/07/2015						2.3132	I	2.3132
16	TBILL 11.04.15	PIBL1214K117	9M		282	0.77	11/04/2015	500.000000	2.2750	03:15:21PM	2.2750		2.3191		2.2750
17	FXTN 05-69	PIBD0515K697	10M	4.6250	303	0.83	11/25/2015						2.3235	I	2.3235
18	TBILL 12.02.15*	PIBL1214L125	1Y		310	0.85	12/02/2015	2.033000	2.1000	02:40:19PM	2.1000	2.5986	2.3250	B	2.5986
19	FXTN 10-38	PIBD1015L384	11M	10.1250	323	0.88	12/15/2015						2.3281	I	2.3281
20	FXTN 10-39	PIBD1016A393	1Y	9.2500	351	0.96	01/12/2016						2.3349	I	2.3349
21	FXTN 07-48	PIBD0716A488	1Y	7.0000	366	1.00	01/27/2016	21.000000	2.3250	09:36:22AM	2.3250	2.5000	2.3385	B	2.5000
22	RTB 05-10	PIID0516C107	1.5Y	6.0000	402	1.10	03/03/2016	2.300000	2.9000	03:52:39PM	2.9000		2.3472	I	2.3472
23	FXTN 10-40	PIBD1016C407	1.5Y	7.5000	429	1.17	03/30/2016						2.3537	I	2.3537
24	FXTN 03-20	PIBD0316D206	1.5Y	1.6250	455	1.25	04/25/2016					2.5999	2.3599	B	2.5999
25	FXTN 10-41	PIBD1016D416	1.5Y	7.0000	457	1.25	04/27/2016						2.3604	I	2.3604
26	FXTN 10-42	PIBD1016I420	2Y	9.1250	587	1.61	09/04/2016	258.400000	2.5000	03:59:11PM	2.4093	2.5250	2.3917		2.4093
27	RTB 07-01	PIID0716I018	2Y	7.0000	607	1.66	09/24/2016					3.2500	2.3965	B	3.2500
28	FXTN 10-43 *	PIBD1016K436	2Y	6.2500	660	1.81	11/16/2016					3.1542	2.4093	B	3.1542
29	FXTN 07-49	PIBD0717C493	2.5Y	7.0000	795	2.18	03/31/2017	10.000000	2.7500	11:51:25AM	2.7500		2.6516	I	2.6516
30	FXTN 20-01	PIBD2017D011	2.5Y	14.3750	819	2.24	04/24/2017						2.6947	I	2.6947
31	FXTN 03-21	PIBD0317E212	2.5Y	2.8750	847	2.32	05/22/2017	300.000000	2.6750	10:16:56AM	2.6750		2.7449		2.6750
32	FXTN 05-70	PIBD0517G705	2.5Y	4.6250	891	2.44	07/05/2017						2.8239	I	2.8239
33	RTB 07-02	PIID0717H026	3Y	6.6250	936	2.56	08/19/2017	0.900000	2.7750	03:37:31PM	2.7750	3.0500	2.9046	B	3.0500
34	FXTN 10-44	PIBD1017H447	3Y	7.7500	940	2.57	08/23/2017						2.9118	I	2.9118
35	FXTN 07-50	PIBD0717J502	3Y	5.3750	1,006	2.75	10/28/2017						3.0303	I	3.0303
36	FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1,017	2.78	11/08/2017					3.5209	3.0500	B	3.5209
37	FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1,101	3.01	01/31/2018	160.000000	2.9500	03:29:28PM	2.9500		3.0447		2.9500
38	FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1,213	3.32	05/23/2018	404.430596	2.8500	11:25:52AM	2.8500		3.0377		2.8500
39	FXTN 07-51	PIBD0718H511	4Y	5.0000	1,300	3.56	08/18/2018	395.000000	3.0250	02:01:03PM	3.0263	3.2250	3.0322		3.0263
40	FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1,394	3.82	11/20/2018					3.6542	3.0263	B	3.6542
41	FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1,485	4.07	02/19/2019	1.500000	3.2000	03:08:18PM	3.4799		3.0437	I	3.0437
42	FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1,551	4.25	04/26/2019	10.000000	3.1200	11:43:35AM	3.1200		3.0563	I	3.0563
43	FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1,635	4.48	07/19/2019						3.0723	I	3.0723
44	FXTN 07-55	PIBD0719H555	5Y	4.7500	1,677	4.59	08/30/2019						3.0804	I	3.0804
45	FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1,761	4.82	11/22/2019	3,640.500000	3.1000	04:06:57PM	3.0964	3.4903	3.0964		3.0964
46	FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1,849	5.06	02/18/2020						3.1275	I	3.1275
47	RTB 10-01	PIID1020H015	6Y	7.2500	2,032	5.56	08/19/2020						3.1921	I	3.1921
48	FXTN 10-51	PIBD1020I510	6Y	6.1250	2,060	5.64	09/16/2020						3.2020	I	3.2020
49	FXTN 10-52	PIBD1020L525	6Y	5.8750	2,151	5.89	12/16/2020	1.000000	3.2000	10:43:40AM	3.2000		3.2341	I	3.2341
50	RTB 10-02	PIID1021C027	6.5Y	7.3750	2,228	6.10	03/03/2021						3.2613	I	3.2613

51	FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2,245	6.15	03/20/2021	5,170.000000	3.1800	03:55:02PM	3.1780	3.5000	3.2673		3.1780
52	FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2,284	6.25	04/28/2021						3.2811	I	3.2811
53	RTB 10-03	PIID1021J039	7Y	5.7500	2,459	6.73	10/20/2021	5.418000	3.5000	03:06:43PM	3.5000		3.3429	I	3.3429
54	FXTN 10-55	PIBD1021K551	7Y	5.7500	2,494	6.83	11/24/2021						3.3552	I	3.3552
55	FXTN 10-54 *	PIBD1022G545	7Y	6.3750	2,550	6.98	01/19/2022	20.000000	3.4200	02:02:34PM	3.4200	3.9458	3.3750	B	3.9458
56	FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2,604	7.13	03/14/2022						3.3742	I	3.3742
57	FXTN 10-56	PIBD1022H562	8Y	4.8750	2,745	7.52	08/02/2022						3.3719	I	3.3719
58	FXTN 10-57	PIBD1022I570	8Y	4.7500	2,787	7.63	09/13/2022						3.3713	I	3.3713
59	FXTN 20-03	PIBD2022J033	8Y	12.7500	2,821	7.72	10/17/2022						3.3708	I	3.3708
60	FXTN 10-58	PIBD1022L585	8Y	4.0000	2,871	7.86	12/06/2022						3.3700	I	3.3700
61	FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2,947	8.07	02/20/2023						3.3688	I	3.3688
62	FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3,045	8.34	05/29/2023						3.3672	I	3.3672
63	RTB 10-04	PIID1023H046	9Y	3.2500	3,123	8.55	08/15/2023	50.125000	3.5698	03:38:52PM	3.5495	3.6132	3.3660		3.5495
64	FXTN 20-06	PIBD2023J068	9Y	11.3750	3,192	8.74	10/23/2023						3.3649	I	3.3649
65	FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3,416	9.35	06/03/2024						3.3614	I	3.3614
66	FXTN 20-08	PIBD2024H086	10Y	12.8750	3,479	9.52	08/05/2024						3.3604	I	3.3604
67	FXTN 10-59	PIBD1024H595	10Y	4.1250	3,494	9.57	08/20/2024	7,760.133571	3.3600	04:04:37PM	3.3589	3.4000	3.3602		3.3589
68	FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3,577	9.79	11/11/2024					4.2264	3.3589	B	4.2264
69	FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3,731	10.21	04/14/2025						3.4071	I	3.4071
70	FXTN 20-11	PIBD2025J116	11Y	12.1250	3,920	10.73	10/20/2025						3.4662	I	3.4662
71	FXTN 25-01	PIBD2525K015	11Y	18.2500	3,960	10.84	11/29/2025						3.4788	I	3.4788
72	FXTN 20-12	PIBD2026A122	11Y	10.2500	4,011	10.98	01/19/2026	480.000000	3.7010	03:49:22PM	3.7005		3.4947		3.7005
73	RTB 15-01	PIID1526J019	12Y	6.2500	4,285	11.73	10/20/2026	38.000000	3.8500	11:05:03AM	3.8500		3.5805	I	3.5805
74	FXTN 20-13	PIBD2026L139	12Y	8.0000	4,333	11.86	12/07/2026						3.5955	I	3.5955
75	RTB 15-02	PIID1527C023	13Y	5.3750	4,417	12.09	03/01/2027	29.650000	3.8550	11:10:49AM	3.8550		3.6218	I	3.6218
76	FXTN 20-14	PIBD2027I140	13Y	8.6250	4,606	12.61	09/06/2027						3.6809	I	3.6809
77	FXTN 20-15	PIBD2028L151	14Y	9.5000	5,061	13.86	12/04/2028						3.8234	I	3.8234
78	FXTN 20-16	PIBD2030E166	16Y	8.7500	5,600	15.33	05/27/2030	0.100000	4.5500	03:05:20PM	4.5500		3.9920	I	3.9920
79	FXTN 25-02	PIBD2530G029	16Y	12.5000	5,662	15.50	07/28/2030						4.0114	I	4.0114
80	FXTN 25-03	PIBD2531A032	16Y	11.2500	5,844	16.00	01/26/2031						4.0684	I	4.0684
81	FXTN 20-17	PIBD2031G171	17Y	8.0000	6,018	16.48	07/19/2031	5,275.000000	3.7650	04:10:29PM	3.7613	4.0000	4.1229		3.7613
82	FXTN 25-04	PIBD2531J042	17Y	9.3750	6,096	16.69	10/05/2031						4.1473	I	4.1473
83	FXTN 20-18	PIBD2032B183	18Y	5.8750	6,216	17.02	02/02/2032						4.1848	I	4.1848
84	RTB 20-01	PIID2032C014	18Y	5.8750	6,244	17.10	03/01/2032	19.371000	4.1500	02:17:50PM	4.1629	4.3250	4.1936	B	4.3250
85	FXTN 20-19	PIBD2032I195	18Y	5.7500	6,454	17.67	09/27/2032						4.2593	I	4.2593
86	FXTN 25-05	PIBD2532K057	18Y	8.5000	6,517	17.84	11/29/2032						4.2790	I	4.2790
87	FXTN 20-20	PIBD2033C206	19Y	3.6250	6,629	18.15	03/21/2033	11,756.275000	3.7650	04:10:20PM	3.7659	3.9500	4.3141		3.7659
88	FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7,223	19.78	11/05/2034	50.000000	4.5000	11:09:43AM	4.5000	5.1750	4.5000		4.5000
89	FXTN 25-07	PIBD2535I071	25Y	8.0000	7,552	20.68	09/30/2035	50.000000	4.7250	09:29:43AM	4.7250		4.3549		4.7250
90	FXTN 25-08	PIBD2535L086	25Y	8.1250	7,629	20.89	12/16/2035	10.000000	4.4500	11:47:00AM	4.4500	5.1250	4.3209	B	5.1250
91	FXTN 25-09	PIBD2536I097	25Y	7.6250	7,917	21.68	09/29/2036						4.1939	I	4.1939
92	FXTN 25-10	PIBD2537H103	25Y	5.7500	8,238	22.55	08/16/2037						4.0523	I	4.0523
93	RTB 25-01 *	PIID2537J015	25Y	6.1250	8,307	22.74	10/24/2037	2,044.525000	4.0475	03:52:20PM	4.0026	4.4444	4.0219		4.0026