BUREAU OF THE TREASURY
Department of Finance
Friday, 03 June 2022

A. LOCAL FINANCIAL MARKET

1. Money Market

PARTICULARS		BTR		BSP		Commercial Bank	
		Rate (%)	Change Bps /a	Rate (%)	Change bps	Rate (%)	Change Bps /b
a. SAVINGS RATE (regular)						.025	U
b. SPECIAL SAVINGS RATE (30-day-gross)						1.381	U
c. TIME DEPOSIT RATE (30-day-5M)						0.250	U
d. BORROWING RATES							
RRP (overnight)				2.2500	U		
IBCL(June 02)						2.188	U
e. LENDING RATES							
OLF				2.7500	U		
Prime Lending (June 02)						5.073	U
f. ODF				1.7500	U		
g. TDF (June 01)							
7-day				2.2713	U		
14-day				2.2931	U		
h. BSP 28-day Security (May 27)				2.4109	U		
i. TREASURY BILLS							
Tenor-based on Residual Maturity	Volume (BVal) (In MP) **					Based on BVal /b	
91-day	7,192.96	1.460	U			1.454	+0.0
182-day	509.35	1.812	U			1.809	+0.0
364-day	196.72	1.933	U			2.223	+0.0

…………Sources: BSP, Bloomberg, Comm. Bank

2. Bond Market

	Foreign Denominated Bonds /c	Issue Date	Term to Maturity	Principal (in millions)	Bid		Ask		Spread Over Benchmarks***
					Price	Yield	Price	Yield	Bps
a.	JPY .540 due 08/15/23	08/15/18	1 YR	Y6,200	100.1	.457	100.2	.380	39.3
b.	EUR .875 due 05/17/27	05/17/19	5 YRS	E750	92.2	2.585	93.0	2.402	73.5
c.	USD 3.000 due 02/01/28	02/01/18	6 YRS	$2,000	96.4	3.717	97.0	3.597	67.6
d.	JPY .990 due 08/15/28	08/15/18	6 YRS	Y40,800	100.3	.941	100.3	.941	76.7
e.	USD 3.750 due 01/14/29	01/14/19	7 YRS	$1,500	99.2	3.885	99.8	3.776	84.1
f.	USD 9.500 due 02/02/30	02/02/05	8 YRS	$2,000	132.3	4.473	133.1	4.369	143.5
g.	USD 7.750 due 01/14/31	01/11/06	9 YRS	$1,744	123.7	4.406	124.6	4.302	137.9
h.	USD 6.375 due 01/15/32	01/17/07	10 YRS	$1,022	115.5	4.376	116.5	4.266	135.5
i.	PHP 6.250 due 01/14/36	01/14/11	14 YRS	P54,770	97.9	6.488	100.1	6.238	127.6
j.	USD 5.000 due 01/13/37	01/13/12	15 YRS	$1,331	104.0	4.617	104.9	4.533	144.6
k.	USD 3.950 due 01/20/40	01/20/15	18 YRS	$2,000	92.1	4.613	93.0	4.531	132.8
l.	USD 3.700 due 03/01/41	03/01/16	19 YRS	$2,000	88.8	4.600	89.6	4.525	128.0
m.	USD 3.700 due 03/01/42	02/02/17	20 YRS	$2,000	88.8	4.572	89.6	4.499	121.8

Source: Bloomberg

	Domestic Bonds	BVal Volume Residual (In MP)**	Original Issue		Maturity Date	Latest Auction		BVal Yield (%) Bid/Trade	Change (bps) /b
			Date	Coupon Rate (%)		Date	Average Rate (%)		
a.	1.5Y RTB 10-04	127.08	07/30/2013	3.250	08/15/2023	-	-	3.353	-0.1
b.	2.5Y FXTN 10-59	5.00	08/19/2014	4.125	08/20/2024	12/05/2017	rejected	4.282	-0.0
`	3.5Y FXTN 10-60	5.00	09/15/2015	3.625	09/09/2025	01/05/2021	2.536	5.300	+0.0
d.	4.5Y RTB 15-01	…	10/10/2011	6.250	10/20/2026	-	-	5.555	+0.0
e.	5.0Y RTB 15-02	31.00	02/21/2012	5.375	03/01/2027	-	-	5.800	U
f.	6.5Y FXTN 20-15	…	12/02/2008	9.500	12/04/2028	05/26/2009	8.814	6.227	+0.0
g.	9.0Y FXTN 20-17	12.00	07/15/2011	8.000	07/19/2031	-	-	6.674	-0.0
h.	10.0Y FXTN 20-18	…	02/01/2012	5.875	02/02/2032	06/19/2012	6.024	6.713	+0.0
i.	10.0Y RTB 20-01	…	02/21/2012	5.875	03/01/2032	-	-	6.717	+0.0
j.	RTB – Others	1,483.96	Various	Various	Various	-na-	-na-	-na-	-na-
k.	FXTN – Others	3,758.24	Various	Various	Various	-na-	-na-	-na-	-na-

Source: Bloomberg

Volume of GS traded based on Bloomberg Valuation, Thursday (June 02) was lower at P13,321.31M against Wednesday's P13,756.81M. Of this, P3,780.24M (28.38%) was for t-bonds, P1,642.04M (12.33%) RTBs and P7,899.03M (59.30%) for t-bills.

3. Foreign Exchange Market

The peso closed 32 centavos weaker at P52.800 to the dollar on Thursday (June 02) against Wednesday's P52.480. Today, it opened at P52.820 reaching a high of P52.800 slid to a low of P52.920 and an average of P52.887 with transaction volume of $352.50 million as of 10:28 A.M.

B. ASIAN FINANCIAL MARKET

Country Name	Stocks		Currency				Short Term Rates (%)	Inflation Rates (%)	Prime Lending Rates (%)
	Index	% Change	Currency per US$		% Change (A/D/U)*				
Philippines	6,686.83	-0.38	Peso	52.80	+0.61	D	2.99	+4.9 1/	2.72
Thailand	1,647.67	-0.74	Baht	34.31	-0.13	A	0.63	+4.7 2/	6.13
Malaysia	1,549.90	-0.23	Ringgit	4.39	+0.15	D	2.27	+2.2 2/	6.85
Indonesia	7,148.72	+0.00	Rupiah	14,480.00	-0.37	A	3.75	+3.5 2/	12.32
Singapore	3,226.72	-0.53	Sing. Dollar	1.37	+0.18	D	0.25	+5.4 2/	5.25
Taiwan	16,552.57	-0.73	Taiwan Dollar	29.35	+0.50	D	0.73	+3.4 2/	2.44
South Korea	2,658.99	-1.00	Won	1,252.07	+0.50	D	1.94	+4.8 2/	1.55
India	55,818.11	+0.79	Rupee	77.61	+0.11	D	7.68	+5.4 2/	14.05
China	3,195.46	+0.42	Yuan	6.66	-0.39	A	2.00	+2.1 2/	4.35
Hong Kong	21,082.13	-1.00	HK Dollar	7.85	-0.01	A	0.90	+1.7 2/	5.00

Sources: Bloomberg, PSA

C. G-7 and EMU FINANCIAL MARKETS

Country Name	Stocks		Currency				Short Term Rates (%)	Inflation Rates (%)	6-month LIBOR (%)	Prime Lending Rates (%)
	Index	% Change	Currency per US$		% Change (A/D/U)*					
US	33,248.28	+1.33	US Dollar				+1.626	+8.3 2/	+2.109	4.00
Japan	27,413.88	-0.16	Yen	129.73	+0.23	D	-0.019	+1.2 2/	+0.033	1.48
Germany	14,485.17	+1.01	Ger. Mark****				-0.581	+7.4 2/	-0.556	0.25
Britain	7,532.95	-0.01	British Pound	0.80	+0.29	D	+1.418	+9.0 2/	+1.874	1.00
France	6,500.44	+1.27	Fr. Franc****				-0.581	+4.8 2/	-0.556	0.25
Canada	21,031.81	+1.54	Can. Dollar	1.26	0.00	U	+2.195	+6.7 2/	+0.548	3.20
Italy	24,426.50	+0.59	Lira****				-0.581	+6.4 2/	-0.556	0.25
E M U	3,652.52	+0.40	Euro	0.94	+0.22	A	-0.581	+7.5 2/	-0.556	0.25

Source: Bloomberg

/a Difference from rates in previous auction

/b Difference from previous reports

/c Source: Bloomberg data of June 01, 2022 vs June 02, 2022

* A – appreciate; D – depreciate: U – unchanged

** Data from Bloomberg for June 02, 2022 taken at 5:00 p.m.

*** Spread over US Treasuries for ROPs, 10Yr. JPY swap for Samurai and GS (after tax) for GPN

**** Euro currency

… Nil

-na- Not applicable

U Unchanged

1/ April 2022 (Base index 2018 = 100)

2/ April 2022

Original Signed:

Chief, FMMAD

fmmad // 06/03/22