BUREAU OF THE TREASURY
Department of Finance
Tuesday, 07 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 06)						2.188	U
e. LENDING RATES							
OLF				2.7500	U		
Prime Lending (June 06)						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 (June 03)				2.5351	U		
i. TREASURY BILLS							
Tenor-based on Residual Maturity	Volume (BVal) (In MP) **					Based on BVal /b	
91-day	2,299.54	1.440	-2.0			1.463	+0.0
182-day	849.68	1.834	+2.2			1.850	+0.0
364-day	107.64	2.297	+36.4			2.259	+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	.463	100.2	.375	40.0
b.	EUR .875 due 05/17/27	05/17/19	5 YRS	E750	92.1	2.605	92.9	2.421	68.9
c.	USD 3.000 due 02/01/28	02/01/18	6 YRS	$2,000	96.4	3.709	97.0	3.585	53.8
d.	JPY .990 due 08/15/28	08/15/18	6 YRS	Y40,800	100.3	.931	100.3	.931	76.0
e.	USD 3.750 due 01/14/29	01/14/19	7 YRS	$1,500	99.3	3.874	99.9	3.762	69.7
f.	USD 9.500 due 02/02/30	02/02/05	8 YRS	$2,000	132.2	4.475	133.2	4.353	128.8
g.	USD 7.750 due 01/14/31	01/11/06	9 YRS	$1,744	124.0	4.375	124.7	4.289	123.4
h.	USD 6.375 due 01/15/32	01/17/07	10 YRS	$1,022	115.6	4.372	116.5	4.261	121.7
i.	PHP 6.250 due 01/14/36	01/14/11	14 YRS	P54,770	97.9	6.488	100.1	6.238	126.5
j.	USD 5.000 due 01/13/37	01/13/12	15 YRS	$1,331	104.2	4.606	105.1	4.520	130.0
k.	USD 3.950 due 01/20/40	01/20/15	18 YRS	$2,000	92.2	4.597	93.2	4.513	117.6
l.	USD 3.700 due 03/01/41	03/01/16	19 YRS	$2,000	89.2	4.565	90.1	4.490	111.0
m.	USD 3.700 due 03/01/42	02/02/17	20 YRS	$2,000	88.9	4.557	89.8	4.484	106.8

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	3.40	07/30/2013	3.250	08/15/2023	-	-	3.354	U
b.	2.5Y FXTN 10-59	0.30	08/19/2014	4.125	08/20/2024	12/05/2017	rejected	4.295	+0.0
`	3.5Y FXTN 10-60	3.90	09/15/2015	3.625	09/09/2025	01/05/2021	2.536	5.275	-0.0
d.	4.5Y RTB 15-01	…	10/10/2011	6.250	10/20/2026	-	-	5.450	U
e.	5.0Y RTB 15-02	…	02/21/2012	5.375	03/01/2027	-	-	5.784	+0.1
f.	6.5Y FXTN 20-15	…	12/02/2008	9.500	12/04/2028	05/26/2009	8.814	6.263	+0.1
g.	9.0Y FXTN 20-17	…	07/15/2011	8.000	07/19/2031	-	-	6.699	+0.0
h.	10.0Y FXTN 20-18	…	02/01/2012	5.875	02/02/2032	06/19/2012	6.024	6.741	+0.0
i.	10.0Y RTB 20-01	…	02/21/2012	5.875	03/01/2032	-	-	6.743	-0.0
j.	RTB – Others	1,271.35	Various	Various	Various	-na-	-na-	-na-	-na-
k.	FXTN – Others	672.54	Various	Various	Various	-na-	-na-	-na-	-na-

Source: Bloomberg

Volume of GS traded based on Bloomberg Valuation, Monday (June 06) was lower at P5,208.35M against Friday's P13,579.91M. Of this, P676.74M (12.99%) was for t-bonds, P1,274.75M (24.48%) RTBs and P3,256.86M (62.53%) for t-bills.

3. Foreign Exchange Market

The peso closed flat at P52.860 to the dollar on Monday (June 06) against Friday's transaction. Today, it opened at P52.900 reaching a high of P52.870 slid to a low of P52.935 and an average of P52.910 with transaction volume of $326.71 million as of 10:10 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	6,716.88	-0.36	Peso	52.86	0.00	U	2.99	+5.4 1/	2.72
Thailand	1,646.08	-0.10	Baht	34.32	+0.31	D	0.63	+4.7 2/	6.13
Malaysia	1,537.83	U	Ringgit	4.39	0.00	U	2.27	+2.2 2/	6.85
Indonesia	7,096.58	-1.20	Rupiah	14,446.00	+0.09	D	3.75	+3.5 2/	12.32
Singapore	3,226.63	-0.17	Sing. Dollar	1.37	-0.18	A	0.25	+5.4 2/	5.25
Taiwan	16,605.96	+0.32	Taiwan Dollar	29.39	+0.13	D	0.73	+3.4 2/	2.44
South Korea	2,670.65	U	Won	1,253.86	+0.91	D	1.95	+4.8 2/	1.55
India	55,675.32	-0.17	Rupee	77.60	-0.04	A	7.68	+5.4 2/	14.05
China	3,236.37	+1.28	Yuan	6.65	-0.10	A	2.00	+2.1 2/	4.35
Hong Kong	21,653.90	+2.71	HK Dollar	7.85	+0.00	D	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	32,915.78	+0.05	US Dollar				+1.626	+8.3 2/	+2.109	4.00
Japan	27,915.89	+0.56	Yen	130.64	-0.18	A	-0.019	+1.2 2/	+0.033	1.48
Germany	14,653.81	+1.34	Ger. Mark****				-0.581	+7.4 2/	-0.556	0.25
Britain	7,608.22	+1.00	British Pound	0.80	-0.53	A	+1.418	+9.0 2/	+1.874	1.00
France	6,548.78	+0.98	Fr. Franc****				-0.581	+4.8 2/	-0.556	0.25
Canada	20,819.09	+0.14	Can. Dollar	1.26	-0.23	A	+2.23	+6.7 2/	+0.548	3.20
Italy	24,565.67	+1.65	Lira****				-0.581	+6.4 2/	-0.556	0.25
E M U	3,678.19	+0.85	Euro	0.93	-0.08	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 03, 2022 vs June 06, 2022
* A – appreciate; D – depreciate: U – unchanged
** Data from Bloomberg for June 06, 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/ May 2022 (Base index 2018 = 100)
2/ April 2022

Original Signed:

Chief, FMMAD

fmmad // 06/07/22