BUREAU OF THE TREASURY
Department of Finance
Friday, 10 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 09)						2.125	-6.25
e. LENDING RATES							
OLF				2.7500	U		
Prime Lending (June 09)						5.073	U
f. ODF				1.7500	U		
g. TDF (June 08)							
7-day				2.3249	U		
14-day				2.3991	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	722.37	1.440	U			1.472	+0.0
182-day	565.36	1.834	U			1.865	-0.0
364-day	191.20	2.297	U			2.113	-0.2

…………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	.490	100.2	.377	37.4
b.	EUR .875 due 05/17/27	05/17/19	5 YRS	E750	91.7	2.690	92.6	2.489	61.7
c.	USD 3.000 due 02/01/28	02/01/18	6 YRS	$2,000	96.1	3.770	96.8	3.633	55.2
d.	JPY .990 due 08/15/28	08/15/18	6 YRS	Y40,800	100.1	.977	100.1	.977	77.4
e.	USD 3.750 due 01/14/29	01/14/19	7 YRS	$1,500	98.8	3.953	99.5	3.828	73.9
f.	USD 9.500 due 02/02/30	02/02/05	8 YRS	$2,000	131.7	4.542	132.6	4.420	133.8
g.	USD 7.750 due 01/14/31	01/11/06	9 YRS	$1,744	123.3	4.459	124.0	4.364	129.4
h.	USD 6.375 due 01/15/32	01/17/07	10 YRS	$1,022	114.8	4.462	115.6	4.364	130.8
i.	PHP 6.250 due 01/14/36	01/14/11	14 YRS	P54,770	97.9	6.488	100.1	6.238	123.6
j.	USD 5.000 due 01/13/37	01/13/12	15 YRS	$1,331	103.1	4.706	103.9	4.626	141.2
k.	USD 3.950 due 01/20/40	01/20/15	18 YRS	$2,000	89.8	4.813	90.6	4.742	142.2
l.	USD 3.700 due 03/01/41	03/01/16	19 YRS	$2,000	86.3	4.821	87.1	4.748	138.9
m.	USD 3.700 due 03/01/42	02/02/17	20 YRS	$2,000	86.1	4.803	86.9	4.730	133.9

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	77.25	07/30/2013	3.250	08/15/2023	-	-	3.538	+0.0
b.	2.5Y FXTN 10-59	…	08/19/2014	4.125	08/20/2024	12/05/2017	rejected	4.342	+0.0
`	3.5Y FXTN 10-60	0.50	09/15/2015	3.625	09/09/2025	01/05/2021	2.536	5.354	+0.0
d.	4.5Y RTB 15-01	…	10/10/2011	6.250	10/20/2026	-	-	5.448	+0.0
e.	5.0Y RTB 15-02	1.80	02/21/2012	5.375	03/01/2027	-	-	5.823	+0.0
f.	6.5Y FXTN 20-15	…	12/02/2008	9.500	12/04/2028	05/26/2009	8.814	6.327	+0.0
g.	9.0Y FXTN 20-17	…	07/15/2011	8.000	07/19/2031	-	-	6.744	-0.0
h.	10.0Y FXTN 20-18	…	02/01/2012	5.875	02/02/2032	06/19/2012	6.024	6.759	+0.0
i.	10.0Y RTB 20-01	…	02/21/2012	5.875	03/01/2032	-	-	6.763	+0.0
j.	RTB – Others	3,816.96	Various	Various	Various	-na-	-na-	-na-	-na-
k.	FXTN – Others	1,357.97	Various	Various	Various	-na-	-na-	-na-	-na-

Source: Bloomberg

Volume of GS traded based on Bloomberg Valuation, Thursday (June 09) was lower at P6,733.41M against Wednesday's P14,299.50M. Of this, P1,358.47M (20.18%) was for t-bonds, P3,896.01M (57.86%) RTBs and P1,478.93M (21.96%) for t-bills.

3. Foreign Exchange Market

The peso closed 3 and ½ centavos weaker at P52.950 to the dollar on Thursday (June 09) against Wednesday's P52.915. Today, it opened at a low of P52.970 reaching a high of P52.930 and an average of P52.943 with transaction volume of $221.00 at 10:14 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	6,758.59	-0.16	Peso	52.95	+0.07	D	3.08	+5.4 1/	2.72
Thailand	1,641.34	+0.27	Baht	34.49	-0.12	A	0.63	+4.7 2/	6.13
Malaysia	1,509.71	-0.93	Ringgit	4.39	-0.03	A	2.27	+2.2 2/	6.85
Indonesia	7,182.83	-0.15	Rupiah	14,567.00	+0.52	D	3.75	+3.5 2/	12.32
Singapore	3,209.62	-0.50	Sing. Dollar	1.38	-0.07	A	0.25	+5.4 2/	5.25
Taiwan	16,621.34	-0.29	Taiwan Dollar	29.54	+0.12	D	0.73	+3.4 2/	2.44
South Korea	2,625.44	-0.03	Won	1,256.97	+0.27	D	1.96	+4.8 2/	1.55
India	55,320.28	+0.78	Rupee	77.76	+0.04	D	7.68	+5.4 2/	14.05
China	3,238.95	-0.76	Yuan	6.69	+0.13	D	2.00	+2.1 2/	4.35
Hong Kong	21,869.05	-0.66	HK Dollar	7.85	+0.01	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	32,272.79	-1.94	US Dollar				+1.688	+8.3 2/	+2.266	4.00
Japan	28,246.53	+0.04	Yen	133.31	-0.51	A	-0.035	+1.2 2/	+0.015	1.48
Germany	14,198.80	-1.71	Ger. Mark****				-0.581	+7.4 2/	-0.556	0.25
Britain	7,476.21	-1.54	British Pound	0.80	+0.02	D	+1.473	+9.0 2/	+1.956	1.00
France	6,358.46	-1.40	Fr. Franc****				-0.581	+4.8 2/	-0.556	0.25
Canada	20,563.89	-1.10	Can. Dollar	1.26	+0.07	D	+2.280	+6.7 2/	+0.548	3.20
Italy	23,776.97	-1.90	Lira****				-0.581	+6.4 2/	-0.556	0.25
E M U	3,600.19	-1.35	Euro	0.93	+0.01	D	-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 08, 2022 vs June 09, 2022
* A – appreciate; D – depreciate: U – unchanged
** Data from Bloomberg for June 09, 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 // 06/10/22