



Bangko Sentral ng Pilipinas

OFFICE OF THE GOVERNOR

MEMORANDUM NO. M – 2006 – 005

To : **ALL CONCERNED BANKS**

Subject : **Securities Trading Transactions**

Effective upon publication of this Memorandum, a daily report ("Report") on banks' securities trading transactions shall be submitted in hard copy to the Supervision and Examination Department I (SED I) and in soft copy (in excel format) via electronic mail to gsreports@bsp.gov.ph, using the prescribed format in Annex "A".

The Report shall be signed/certified correct by the Treasurer or Head of Treasury and shall be submitted before BSP closing hours on the banking day immediately succeeding the reference date. An initial report covering the period 01 December 2005 to 30 June 2006 shall be submitted as follows –

<u>Period Covered</u>	<u>Submission Deadline</u>
01 December 2005 – 30 April 2006	21 July 2006
01 May to 30 June 2006	upon effectivity of the Memorandum

The Reports shall be subject to post verification by the Bangko Sentral which shall include validation with records of trading markets and/or systems where the transactions were traded/reported (e.g., Bloomberg and Philippine Dealing & Exchange Corp.) and/or central reporting system(s) where the transactions were reported/published or brokers whose services were engaged relative to any securities transactions.

Banks failing to submit the Report within the prescribed deadline shall be subject to monetary penalties applicable for delayed reporting under existing regulations. Moreover, submission of incomplete, erroneous, uncertified or improperly certified Reports shall be considered non-reporting, subject to applicable penalties for amended/delayed reports. For purposes of imposing monetary penalties, the required certification shall be classified as a Category A-1 report.


AMANDO M. TETANGCO, JR.
Governor

04 July 2006

Attachment

PANANALAPING MATATAG, BANSANG PANATAG

(Name of Bank)

REPORT ON INTERBANK PESO-DENOMINATED SECURITIES TRADING TRANSACTIONS BASED ON TRADE DATE¹For the day ended *(reference date)*
(Exact Amounts, 00 omitted)

PARTICULARS/COUNTERPARTY	ISIN (TBILL, FXTN, RTB)	REMAINING TENOR	MATURITY	COUPON	TYPE (e.g. MFT, AFS, HTM)	FACE AMOUNT	YTM	Price	Reporting System	Name of Broker (if Brokered)/Trading Platform (if direct)	Benchmark Issue or Not? ²	Reference Rate ³	Time of Deal ⁴
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1. Purchases

2. Sales

Prepared By:

Certified Correct By:

(Signature over printed name of Treasury Operations Head)
Designation:(Signature over printed name of Treasurer/Head of Treasury)
Designation:

Notes:

- ¹ For 31 December 2005 to 30 April 2006, present data according to remaining tenor. Data from 01 May 2006 onwards shall be presented chronologically, i.e., according to deal time. Fill out all columns for each entry of purchase/sale; indicate "n.a." if not applicable.
- ² required for transactions on month-ends from 31 December 2005 to 30 April 2006 and daily starting 1 May 2006 onwards. Indicate "B" if benchmark issue, "N" not required for past data but to be indicated once rolling best bid prices become available under recommendations for MART 1 fixing
- ⁴ not required for past data but to be indicated going forward July 1 onwards