



BANGKO SENTRAL NG PILIPINAS

OFFICE OF THE DEPUTY GOVERNOR
SUPERVISION AND EXAMINATION SECTOR

MEMORANDUM NO. M – 2017-020

To : All Banks and Quasi-Banks

Subject : **Final Reportorial Template and Reporting Guidelines on the Reportorial Template on Repurchase (Repo) Agreements of Banks and Quasi-Banks (QBs)**

Pursuant to BSP Circular No. 923 dated 31 August 2016, banks and QBs shall submit a monthly Report on Repo Agreements effective reporting period ending 30 June 2017.

Attached is the final guidelines and template of the Reportorial Template on Repo Agreements of Banks/QBs following the pilot run conducted on 30 November 2016.

(a) Reporting Guidelines

Attached as Annex A is the revised Reporting Guidelines and Instructions of the Reportorial Template on Repo Agreements of Banks and QBs. This provides for additional detailed instructions on the accomplishment of the template and amends Appendix 116 of the Manual of Regulations for Banks (MORB) and Appendix Q-70 of the Manual of Regulation for Non-Bank Financial Institutions (MORNBFI).

(b) Reporting Template

Attached as Annex A-1 is the final reportorial Template on Repo Agreements of Banks and QBs which incorporates amendments to Schedule 3 of the reporting template, the 'Repo Transactions for the Month'. The amendments to the template are summarized below:

1. The title of the following columns have been amended

From	To
Bills Payable under Repurchase Agreement (Outstanding Balance as of Reporting Date)	Bills Payable under Repurchase Agreement
Amount Cancelled/ Pre-terminated	Amount Pre-terminated/ Matured
Maturity Date/ Pre-termination Date (dd-mm-yy)	Pre-termination Date/ Maturity Date (yyyy-mm-dd)
Reason for Cancellation/ Pre-termination	Reason for Pre-termination

2. The column requesting information on whether the repo has matured/ pre-terminated has been deleted.

For information and guidance.


NESTOR A. ESPENILLA JR.
Deputy Governor

28 June 2017

**REPORTING GUIDELINES AND INSTRUCTIONS ON
REPORTORIAL TEMPLATE ON REPURCHASE AGREEMENTS (REPOS)
(Appendix to Subsec. X192.18/4192Q.18)**

I. RATIONALE

The creation and design of this Prudential Reporting Template on Repurchase Agreements (Repos) aims to strengthen financial surveillance, particularly in monitoring market trends and vulnerabilities in repo markets, to enable supervisory authorities to formulate effective policy responses to ensure continued functioning and efficiency of the financial system. This prudential reporting template only covers borrowings in the form of repo transactions and excludes Reverse Repurchase Agreements.

II. DEFINITION OF REPURCHASE AGREEMENTS FOR BANKS AND QUASI BANKS (QBs)

A repurchase agreement is a contract wherein a bank/QB, in exchange for cash (repo seller/cash borrower), sells the security to another party (repo buyer/cash lender) under a true sale agreement with a simultaneous commitment to repurchase the security at a fixed price at a date certain or on-demand.

Repo sellers/cash borrowers record repos as “Bills Payable–Repo”, while repo buyers/cash lenders record repos as “Loans and Receivables Arising from Repurchase, Certificates of Assignment/Participation with Recourse and Securities Lending and Borrowing Transactions – Matrix of Counterparty and Issuer of Collateral Securities”.

III. DESCRIPTION, STRUCTURE AND PURPOSE OF DATA ELEMENTS

A. Data elements, vulnerability points, and risk detection

The reportorial template is designed to capture timely and comprehensive transactional-level data on repos of banks/QBs in order to gauge systemic and firm-level risk.

The template consists of three (3) Schedules, namely:

1. End of Day Balance

The ‘End of Day Balance’ schedule provides a snapshot of daily repo transactions. It shows the daily movement of repos as well as the fair value of the securities used in the repo transactions. This schedule aims to obtain an aggregated view of repo turnover as well as gearing/leverage on a daily basis.

2. Month-End Balance

The ‘Month-End Balance’ schedule shows details of outstanding repos as of the end of the month. The information required for outstanding repos include details on the economic terms of the repo transaction, counterparties, and underlying securities.

Transactional Details

Transactional details of repos, such as the *outstanding balance*, *repo rate* and *remaining maturity*, are essential to ascertaining the funding/maturity profile of repos of the industry and its exposure to rollover/liquidity and interest rate risk from such funding source. Currency composition of both cash and security components, meanwhile, indicate industry-wide exposure to FX risk related to repos.

Counterparty Details

These consist of information on a bank's/QB's counterparty (repo buyer/cash lender) and its sectoral profile. These aid in determining credit, cross-border and concentration risk of the financial system when aggregated.

Counterparty information enables the assessment of interconnectedness and the manner by which vulnerabilities in a bank/QB can be transmitted to other banks/QBs or firms.

Security Details

The report requires banks/QBs to disclose the *type*, *quality* and *fair value of a repo's underlying security*. Said information are indicators of the potential variation in the value of the "repoed" security and concentration in holding of the underlying repo security which may impact on market liquidity of the security. For purposes of determining fair value of securities, banks/QBs shall be guided by the Bangko Sentral ng Pilipinas (BSP) prescribed marking-to-market guidelines for securities under Appendix 33a of the MORB/Appendix Q-20-a of the MORNBFIL.

3. Repo Transactions for the Month

The 'Repo Transactions for the Month' schedule provides information on repo deals that are availed and which subsequently mature or are pre-terminated within the reporting month. The information required to be disclosed on these repo deals include details on the economic terms of the repo transaction, counterparties and underlying securities.

Banks/QBs that have no repo deals with their entire repo term (availment up to maturity/pre-termination) falling within the reporting month need not accomplish this schedule.

B. Data Components

1. Components of End of Day Balance Schedule

The following data fields are provided with the following descriptions:

Category	Standardized Data Fields	
	Data Fields	Description
Transaction Details	Date	Refers to a calendar day (yyyy-mm-dd)
	No. of Repo Deals for the Day	
	Availments	Refers to the number of repo deals availed during the day. Repo availments shall include renewals and rollovers.
	Matured/Pre-terminated	Refers to the number of repo deals matured/pre-terminated during the day.

Category	Standardized Data Fields	
	Data Fields	Description
Transaction Details Economic terms of the repo transaction.	Amount	
	Bills Payable - Repo	
	Beginning Balance	Refers to the ending balance of Bills Payable – Repo of the previous day
	Availment for the Day	Refers to the total amount of repo transactions availed during the day.
	Matured/ Pre-terminated for the Day	Refers to the total amount of repo transactions which matured or were pre-terminated during the day.
	Other Adjustments/ Transactions	Refers to adjustments/transactions affecting repos, other than those pertaining to availments, maturing and pre-terminations. Examples of other adjustments/ transactions affecting repos include, but need not be limited to corrections on balances/amortization.
	End of Day Balance	Refers to the ending balance of the Bills Payable – Repo account for the day.
	Fair Value of Security Subject of the Repo	
	Debt Securities	Refers to the mark-to-market (MTM) value of the security, if these are in the form of debt securities, as of the end of the day.
	Equity Securities	Refers to the MTM value of the security, if these are in the form of equity securities, as of the end of the day.
	Total	Refers to the total MTM of securities subject of the repo.

2. Components of Month-End Balance Schedule

Category	Standardized Data Fields	
	Data Fields	Description
Transaction Details Economic terms of the repo transaction.	Entry number	Refers to the unique number that identifies an entry.
	Deal Date	Refers to the date (yyyy-mm-dd) when a repo transaction is availed.
	Maturity Date	Refers to the date (yyyy-mm-dd) when a repo transaction matures. For repos that are on demand, banks shall indicate “on-demand”

Category	Standardized Data Fields	
	Data Fields	Description
Transaction Details Economic terms of the repo transaction.	Market Segment	Refers to the market segment of the repo which can either be: bilateral, tri-party or Central Clearing Counterparty (CCP). CCP refers to repos that are transacted through an entity that interposes itself between counterparties to contracts traded in one or more financial markets, becoming the buyer to every seller and the seller to every buyer and thereby ensuring the performance of open contracts. Bilateral refers to repurchase agreements between two institutions. Tri-party refers to repurchase agreements between two institutions where securities serving as collateral are held by a third party that provides collateral management and settlement services. ¹
	Financial Market Infrastructure ² such as 1. Tri-Party 2. CCP 3. Trade Exchange	Refers to the name of the institution that provides tri-party, CCP or trade exchange services, if applicable.
	Purpose	Refers to the purpose/reason of the financial institution for entering into a repo transaction. This can be but need not be limited to any of the following: 1. cash funding requirement 2. securities requirement for market-making 3. hedging 4. collateral transformation 5. business contingency testing 6. others
	Term	Refers to the length of the contract. <i>(auto-generated by the reporting system)</i>
	Repo Rate	Refers to the cost incurred by the bank (expressed as a % per annum rate) for borrowing cash, classified either as (1) fixed or (2) floating rate. Note: If the repo rate is floating, report the applicable floating rate as of reporting date.

¹ Source: Committee on Payment and Settlement Systems (CPSS), Principles for financial market infrastructures, April 2012; and Federal Reserve Bank of New York, Paper on Repo and Securities Lending, February 2013

² A multilateral system among participating institutions, including the operator of the system, used for purposes of clearing, settling, or recording payments, securities, derivatives, or other financial transactions. (Source: Ibid.)

Category	Standardized Data Fields	
	Data Fields	Description
Transaction Details Economic terms of the repo transaction.	Margin	Refers to the amount of margin set aside by the repo seller/cash borrower in accordance with margin parameters agreed by both parties in the repo agreement (expressed in PhP) classified either as (1) cash or (2) security (fair value of the security) as of reporting date.
	Contractual Currency	Refers to the original currency of the repo.
	Booking Details	Refers to Regular Banking Unit (RBU), Expanded/Foreign Currency Denominated Unit (E/FCDU) or Foreign Office.
	Bills Payable under Repurchase Agreement	Refers to the amortized cost of repo borrowings in both original currency and peso equivalent, in the case of foreign currency denominated repos ³ , as of reporting date.
Counterparty Details Data on the individuals or institutional unit to which the entity is exposed.	Resident/Non-Resident/Multilateral	A resident refers to an individual or institutional unit that has a center of economic interest in the economic territory of the Philippines. A non-resident refers to an individual or institutional unit that has a center of economic interest outside the economic territory of the Philippines. A Multilateral Agency refers to an international organization defined in the Financial Reporting Package for banks.
	Geographic Region	Refers to the geographic region of the counterparty. This shall consist of: 1. Northern America 2. Latin America 3. Europe 4. Asia 5. Others
	Country	Refers to the country of the counterparty.

³ Circular No 494 Series of 2005. Peso equivalent shall be derived from the Philippine Dealing System (PDS) Peso/US Dollar closing rate or for third currencies the New York US Dollar/Third Currencies closing rates.

Category	Standardized Data Fields	
	Data Fields	Description
Counterparty Details Data on the individuals or institutional unit to which the entity is exposed.	Sector (General)	Refers to the general sector of the following counterparties: 1. Resident counterparty such as Government, Bangko Sentral, Banks, Private Corporations and Individuals; 2. Non-resident counterparty such as Central Government, Public Sector, Banks, Private Corporations and Individuals; or 3. Multilateral Agency refers to the World Bank Group comprised of the International Bank for Reconstruction and Development (IBRD) and the International Finance Corporation (IFC), Asian Development Bank (ADB), African Development Bank (AfDB), the European Bank for Reconstruction and Development (EBRD), the Inter-American Development Bank (IADB), the European Investment Bank (EIB), the Nordic Investment Bank (NIB); the Caribbean Development Bank (CDB), the Council of Europe Development Bank (CEDB) and other entities that may be recognized by the BSP as multilateral agencies.
	Sector (Specific)	This refers to the sub-classification of the following sectors of the counterparty: For Residents <i>Government Sector</i> i. National Government ii. Local Government Units iii. Government Owned and Controlled Corporations a. Social Security Institutions b. Other Financial Institutions c. Non-Financial Institutions <i>Banks</i> i. Universal and Commercial Banks (U/KBs) ii. Other Banks <i>Private Corporations</i> i. Financial Corporations ii. Non-Financial Corporations For Non-Residents <i>Banks</i> i. Off-Shore Banking Units (OBUs) ii. Other Banks

Category	Standardized Data Fields	
	Data Fields	Description
Counterparty Details	Counterparty Name	Refers to the name of the bank's counterparty as stated in its Articles of Incorporation/Registration, in the case of juridical entities/sole proprietorship, as applicable.
Security Details Information about the security that is the subject of the repo transaction.	Security Details	
	ISIN	Refers to the International Securities Identification Number (ISIN) of the security.
	Security Type	Refers to the type of security subject of the repo transaction (i.e., debt securities or equity securities).
	Listing Details	Refers to whether the security is listed on a registered exchange or not. Note: Answerable by YES or No
	Maturity date	Refers to the maturity date of the security, in the case of debt securities. (yyyy-mm-dd).
	Accounting Classification of the Securities	Refers to the accounting classification of the underlying securities as booked by the bank. Financial assets are classified according to the following categories: 1. Held for Trading (HFT), 2. Held to Maturity (HTM), 3. Available for Sale (AFS), 4. Investments in Non-Marketable Equity Securities (INMES), and 5. Unquoted Debt Securities Classified as Loans (UDSCL).
	Currency denomination	Refers to the original currency of the security.
	Face Value (Debt security)	Refers to the face value of the security, in the case of debt securities.
	Number of Shares (Equity security)	Refers to the number of shares, in the case of equity securities.
	Total Fair Value	Refers to the mark-to-market value of the security in both original currency and peso equivalent, in the case of foreign currency denominated repos, as of reporting date.
	Net Carrying Amount	Refers to the net carrying amount of the security recorded as HTM, UDSCL and INMES, which corresponds to the amortized cost of securities less any allowance for specific credit losses, in both original currency and peso equivalent, as of reporting date.

Category	Standardized Data Fields	
	Data Fields	Description
Security Details Information about the security that is the subject of the repo transaction.	Security Issuer Details	
	Resident/Non-Resident/Multilateral	A resident refers to an individual or institutional unit that has a center of economic interest in the economic territory of the Philippines; A non-resident refers to an individual or institutional unit that has a center of economic interest outside the economic territory of the Philippines; and A Multilateral Agency refers to an international organization as defined in the Financial Reporting Package for banks.
	Geographic Region	Refers to the geographic region of the issuer. This shall consist of: 1. Northern America 2. Latin America 3. Europe 4. Asia 5. Others
	Country	Refers to the country of the issuer.
	Sector (General)	Refers to the general sector of the following issuers: 1. Resident counterparty such as Government, Bangko Sentral, Banks and Private Corporations. 2. Non-resident counterparty such as Central Government, Public Sector, Banks and Private Corporations. 3. Multilateral Agency refers to the World Bank Group comprised of the IBRD and IFC, ADB, AfDB, EBRD, IADB, EIB, NIB, CDB, CEDB and other entities that may be recognized by the BSP as multilateral agencies.

Category	Standardized Data Fields	
	Data Fields	Description
Security Details Information about the security that is the subject of the repo transaction.	Sector (Specific)	This refers to the sub-classification of the following sectors of the issuer: For Residents <i>Government Sector</i> i. National Government ii. Local Government Units iii. Government Owned and Controlled Corporations a. Social Security Institutions b. Other Financial Institutions c. Non-Financial Institutions <i>Banks</i> i. UBs/KBs ii. Other Banks <i>Private Corporations</i> i. Financial Corporations ii. Non-Financial Corporations For Non-Residents <i>Banks</i> i. OBUs ii. Other Banks
Issuer Details	Issuer Name	Refers to the name of the issuer of the security as stated in its Articles of Incorporation/ Registration.

3. Components of the Repo Transactions for the Month Schedule

Category	Standardized Data Fields	
	Data Fields	Description
Transaction Details Economic terms of the repo transaction.	Entry number	Refers to the unique number that identifies an entry.
	Deal Date	Refers to the date (yyyy-mm-dd) when a repo transaction is availed.
	Maturity Date	Refers to the date (yyyy-mm-dd) when a repo transaction matures. For repos that are on demand, banks shall indicate "on-demand"

Category	Standardized Data Fields	
	Data Fields	Description
Transaction Details Economic terms of the repo transaction.	Market Segment	Refers to the market segment of the repo which can either be: bilateral, tri-party or Central Clearing Counterparty (CCP). CCP refers to repos that are transacted through an entity that interposes itself between counterparties to contracts traded in one or more financial markets, becoming the buyer to every seller and the seller to every buyer and thereby ensuring the performance of open contracts. Bilateral refers to repurchase agreements between two institutions. Tri-party refers to repurchase agreements between two institutions where securities serving as collateral are held by a third party that provides collateral management and settlement services.⁴
	Financial Market Infrastructure ⁵ such as 1. Tri-Party 2. CCP 3. Trade Exchange	Refers to the name of the institution that provides tri-party, CCP or trade exchange services, if applicable.
	Purpose	Refers to the purpose/reason of the financial institution for entering into a repo transaction. This can be but need not be limited to any of the following: 1. cash funding requirement 2. securities requirement for market-making 3. hedging 4. collateral transformation 5. business contingency testing 6. others
	Term	Refers to the length of the contract. (<i>auto-generated by the reporting system</i>)
	Repo Rate	Refers to the cost incurred by the bank (expressed as a % per annum rate) for borrowing cash, classified either as (1) fixed or (2) floating rate. Note: If the repo rate is floating, report the applicable floating rate as of avallment date.

⁴ Source: Committee on Payment and Settlement Systems (CPSS), Principles for financial market infrastructures, April 2012; and Federal Reserve Bank of New York, Paper on Repo and Securities Lending, February 2013

⁵ A multilateral system among participating institutions, including the operator of the system, used for purposes of clearing, settling, or recording payments, securities, derivatives, or other financial transactions. (Source: Ibid.)

Category	Standardized Data Fields	
	Data Fields	Description
Transaction Details Economic terms of the repo transaction.	Margin	Refers to the amount of margin set aside by the repo seller/cash borrower in accordance with margin parameters agreed by both parties in the repo agreement (expressed in PhP) classified either as (1) cash or (2) security (fair value of the security) as of avallment date .
	Contractual Currency	Refers to the original currency of the repo.
	Booking Details	Refers to RBU, E/FCDU or Foreign Office.
	Bills Payable under Repurchase Agreement	Refers to the amortized cost of repo borrowings in both original currency and peso equivalent, in the case of foreign currency denominated repos ⁶ , as of avallment date .
Counterparty Details Data on the individuals or institutional unit to which the entity is exposed.	Resident/Non-Resident/Multilateral	A resident refers to an individual or institutional unit that has a center of economic interest in the economic territory of the Philippines. A non-resident refers to an individual or institutional unit that has a center of economic interest outside the economic territory of the Philippines. A Multilateral Agency refers to an international organization defined in the Financial Reporting Package for banks.
	Geographic Region	Refers to the geographic region of the counterparty. This shall consist of: 1. Northern America 2. Latin America 3. Europe 4. Asia 5. Others
	Country	Refers to the country of the counterparty.

⁶ Circular No 494 Series of 2005. Peso equivalent shall be derived from the Philippine Dealing System (PDS) Peso/US Dollar closing rate or for third currencies the New York US Dollar/Third Currencies closing rates.

Category	Standardized Data Fields	
	Data Fields	Description
Security Details Information about the security that is the subject of the repo transaction.	Security Details	
	ISIN	Refers to the ISIN of the security.
	Security Type	Refers to the type of security subject of the repo transaction (i.e., debt securities or equity securities).
	Listing Details	Refers to whether the security is listed on a registered exchange or not. Note: Answerable by YES or No
	Maturity date	Refers to the maturity date of the security, in the case of debt securities. (yyyy-mm-dd).
	Accounting Classification of the Securities	Refers to the accounting classification of the underlying securities as booked by the bank. Financial assets are classified according to the following categories: 1. HFT 2. HTM 3. AFS 4. INMES 5. UDSCL
	Currency denomination	Refers to the original currency of the security.
	Face Value (Debt security)	Refers to the face value of the security, in the case of debt securities.
	Number of Shares (Equity security)	Refers to the number of shares, in the case of equity securities.
	Total Fair Value	Refers to the mark-to-market value of the security in both original currency and peso equivalent, in the case of foreign currency denominated repos, as of avallment date .
	Net Carrying Amount	Refers to the net carrying amount of the security recorded as HTM, UDSCL and INMES, which corresponds to the amortized cost of securities less any allowance for specific credit losses, in both original currency and peso equivalent, as of avallment date .
	Security Issuer Details	
	Resident/Non-Resident/Multilateral	A resident refers to an individual or institutional unit that has a center of economic interest in the economic territory of the Philippines; A non-resident refers to an individual or institutional unit that has a center of economic interest outside the economic territory of the Philippines; and A Multilateral Agency refers to an international organization as defined in the Financial Reporting Package for banks.

Category	Standardized Data Fields	
	Data Fields	Description
Security Details Information about the security that is the subject of the repo transaction.	Geographic Region	Refers to the geographic region of the issuer. This shall consist of: 1. Northern America 2. Latin America 3. Europe 4. Asia 5. Others
	Country	Refers to the country of the issuer.
	Sector (General)	Refers to the general sector of the following issuers: 1. Resident counterparty such as Government, Bangko Sentral, Banks and Private Corporations. 2. Non-resident counterparty such as Central Government, Public Sector, Banks and Private Corporations. 3. Multilateral Agency refers to the World Bank Group comprised of the IBRD and IFC, ADB, AfDB, EBRD, IADB, EIB, NIB, CDB, CEDB and other entities that may be recognized by the BSP as multilateral agencies.
	Sector (Specific)	This refers to the sub-classification of the following sectors of the issuer: For Residents <i>Government Sector</i> i. National Government ii. Local Government Units iii. Government Owned and Controlled Corporations a. Social Security Institutions b. Other Financial Institutions c. Non-Financial Institutions <i>Banks</i> i. UBs/KBs ii. Other Banks <i>Private Corporations</i> i. Financial Corporations ii. Non-Financial Corporations For Non-Residents <i>Banks</i> i. OBUs ii. Other Banks
Issuer Details	Issuer Name	Refers to the name of the issuer of the security as stated in its Articles of Incorporation/ Registration.

Category	Standardized Data Fields	
	Data Fields	Description
Pre-termination or Maturity Details Information for matured and pre-terminated transactions.	Status	Refers to either a pre-terminated or matured repo transaction.
	Pre-termination Date/ Maturity Date	Refers to the date of pre-termination or maturity of the repo transaction.
	Amount Pre-terminated/ Matured (Original Currency)	Refers to the outstanding balance of the repo when the transaction was pre-terminated or matured. This is in original currency of the transaction.
	Amount Pre-terminated/ Matured (Php Equivalent)	Refers to the outstanding balance of the repo when the transaction was pre-terminated or matured. This is in Php equivalent in the case of foreign currency denominated repos.
	Reason for Pre-termination	Refers to the reason why the transaction was pre-terminated.

Foreign currency-denominated accounts shall be reported, in their peso equivalent using the Philippine Dealing System (PDS) peso/US Dollar closing rate, or, for third currencies, the New York US Dollar/Third Currencies closing rate.

Banks/QBs without repo transactions shall submit the Reportorial Template on Repurchase Agreements (Repos) and the Control Prooflist certifying that there is nothing to report for the month.

IV. EFFECTIVITY

The Repo reporting template shall take effect as of the reporting period ending **30 June 2017**.

For the month of Jun-17
 BANKNAME
 BKCODE
In absolute amount

Schedule 1

[illegible]

Entry Number	Deal Date (yyyy-mm-dd)	Maturity Date (yyyy-mm-dd)	Market Segment	Transaction Details										Contractual Currency (CCY)	Booking Details (RBU/FCDU/ Foreign Offices)	Bills Payable under Repurchase Agreement (Outstanding Balance as of reporting date)		Resident / Non-Resident / Multilateral	Geographic Region	Country	Sector (General)	Sector (Specific)	Counterparty Name
				Financial Market Infrastructure			Purpose	Term	Repo Rate Type of Rate		Margin												
				Tri-party	CCP	Trade Exchange			Fixed	Floating	Cash	Security											
xxxx1								-															
xxxx2								-															
xxxx3								-															
xxxx4								-															
xxxx5								-															
xxxx6								-															
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xxxx34								-															
xxxx35								-															
Total Amount																-							

Entry Number	Security Details																	
	Security Details										Issuer Details							
	ISIN	Security Type	Listing Details (Listed? Yes/No)	Maturity date	Accounting Classification of the Securities	Currency Denomination (CCY)	Face Value (Debt securities)	No. of Shares (Equity securities)	Fair Value		Net Carrying Amount		Resident / Non-Resident / Multilateral	Geographic Region	Country	Sector (General)	Sector (Specific)	Issuer Name
Total Fair Value (Original Currency)									Total Fair Value (PhP Equivalent)	Original Currency	PhP Equivalent							
xxxx1																		
xxxx2																		
xxxx3																		
xxxx4																		
xxxx5																		
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Transaction Details														Counterparty Details								
Entry Number	Deal Date (yyyy-mm-dd)	Maturity Date (yyyy-mm-dd)	Market Segment	Financial Market			Purpose	Term	Repo Rate		Margin		Contractual Currency (CCY)	Booking Details (RBU/ICDU/ Foreign Offices)	Bills Payable under Repurchase Agreement		Resident / Non-Resident / Multilateral	Geographic Region	Country	Sector (General)	Sector (Specific)	Counterparty Name
				Tri-party	CCP	Trade Exchange			Type of Rate		Cash	Security			Original Currency	PIP Equivalent						
									Fixed	Floating												
XXXX1							-															
XXXX2							-															
XXXX3							-															
XXXX4							-															
XXXX5							-															
XXXX6							-															
XXXX7							-															
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XXXX25							-															

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