



BANGKO SENTRAL NG PILIPINAS
OFFICE OF THE DEPUTY GOVERNOR
SUPERVISION AND EXAMINATION SECTOR

MEMORANDUM NO. M-2018-006

To : ALL UNIVERSAL AND COMMERCIAL BANKS (UKBs)

Subject : Guidelines on the Electronic Submission of the Basel III Liquidity Coverage Ratio (LCR) Report

Pursuant to BSP Circular No. 905 dated 10 March 2016 on the Implementation of Basel III Framework on Liquidity Standards - Liquidity Coverage Ratio and Disclosure Standards, the following submission guidelines shall be observed beginning measurement date 31 January 2018:

1. The presently prescribed Data Entry Template (DET), corresponding control prooflist (CP) of the LCR Report, and the newly prescribed Certification Form (CF) can be downloaded from http://www.bsp.gov.ph/SES/reporting_templates or requested from the BSP-Supervisory Data Center (SDC).
2. The DET of the LCR, together with the corresponding scanned certified CP and scanned notarized CF both in Portable Document Format (PDF) and signed by the authorized officials of the reporting bank, shall be electronically submitted monthly to SDCKB-LCR@bsp.gov.ph within 15 banking days after end of the month for Solo reports and quarterly within 30 banking days after end of the quarter for Conso reports, using the prescribed format for the subject, as follows:

"LCR <bankname>, <reference period>", as illustrated below:

To : SDCKB-LCR@bsp.gov.ph

Subject : LCR *Bank Name*, 31 January 2018

and using the following prescribed file names:

File	Name
Data Entry Template Solo Conso	LCR-Solo- <i>currency</i> .xls LCR-Conso- <i>currency</i> .xls where <i>currency</i> is the name of the reported currency such as "USD", "CHF", etc. For reporting in single currency terms as defined in Circular No. 905, use "SingleCurrency"
Control Prooflist	LCR-basis-Control Prooflist.pdf
Certification Form	LCR-basis-Certification Form.pdf

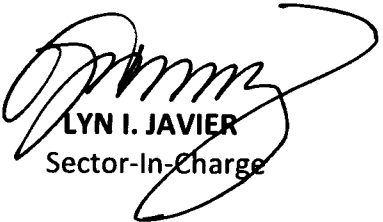
where basis is the type of report (i.e., solo or conso).

3. Banks that are unable to transmit electronically can submit the DET and its accompanying scanned CP and CF in compact disc (CD) or any portable storage device (e.g., USB flash drive) through messengerial or postal services within the prescribed deadline to:

The Senior Director
Supervisory Data Center (SDC)
Bangko Sentral ng Pilipinas
11th Floor, Multi-Storey Building
BSP Complex, A. Mabini Street, Malate
1004 Manila

4. In accordance with BSP Memorandum No. M-2017-028 dated 11 September 2017, only electronic submissions originating from officially registered e-mail address/es of Banks shall be recognized and accepted by the SDC. Same registered e-mail address/es shall be used by the SDC in electronically acknowledging the submitted report and transmitting the corresponding validation results.
5. Report submissions that do not conform to the above prescribed procedures shall not be accepted and, thus, considered unsubmitted. It likewise follows that only the files prescribed by the BSP for the report shall be accepted as compliant with the existing reportorial requirements subject to validation and applicable penalties for delayed, erroneous and/or unsubmitted reporting.

For compliance.



LYN I. JAVIER
Sector-In-Charge

7 February 2018