



BANGKO SENTRAL NG PILIPINAS
OFFICE OF THE DEPUTY GOVERNOR
FINANCIAL SUPERVISION SECTOR

MEMORANDUM NO. M-2020-003

To : ALL SUBSIDIARY BANKS AND NON-BANKS WITH QUASI BANKING FUNCTIONS (NBQBs) OF UNIVERSAL AND COMMERCIAL BANKS (UKBs)

Subject : Guidelines on the Electronic Submission of the BASEL III Net Stable Funding Ratio (NSFR) Report and Liquidity Coverage Ratio Report (LCR)

All subsidiary banks and NBQBs shall observe the following submission guidelines for the live implementation of the NSFR and LCR reports beginning reporting period ended 31 January 2020. This is in line with BSP Circular Nos. 1034 and 1035 both dated 15 March 2019 on the Amendments to the Basel III Framework on Liquidity Standards - Net Stable Funding Ratio and the Amendments to the Basel III Liquidity Coverage Ratio Framework and Minimum Liquidity Ratio Framework.

Submission Procedures

1. The prescribed Data Entry Template (DET), corresponding Control Prooflist (CP), and the newly prescribed Certification Form (CF) of the NSFR and LCR Reports can be downloaded from http://www.bsp.gov.ph/SES/reporting_templates or requested directly from the BSP-Department of Supervisory Analytics (DSA) thru dsa_request@bsp.gov.ph.
2. The DET, together with the scanned CP and notarized CF duly certified and signed by the authorized officials of the reporting subsidiary banks/NBQBs, shall be electronically submitted to the BSP, through the DSA, in accordance with the following specifications:

For NSFR:

Reporting Details	Solo Basis	Consolidated Basis
Frequency	Monthly	Quarterly
Measurement Date	End-of-month	End-of-quarter
Submission Deadline	15 banking days from measurement date	30 banking days from measurement date
E-mail address	sdctb-nsfr@bsp.gov.ph sdcrb-nsfr@bsp.gov.ph sdcnbqb-nsfr@bsp.gov.ph	
Subject format	NSFR <BSFI Name>, <Reference Period> e.g. NSFR <i>BSFI Name</i> , 31 January 2020	
Filename with XLS file format	For DET: NSFR-solo	For DET: NSFR-conso

Filename with PDF file format	For CP: NSFR-solo-control prooflist For CF: NSFR-solo-Certification Form	For CP: NSFR-conso-control prooflist For CF: NSFR-conso-Certification Form
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For LCR:

Reporting Details	Solo Basis	Consolidated Basis
Frequency	Monthly	Quarterly
Measurement Date	End-of-month	End-of-quarter
Submission Deadline	15 banking days from measurement date	30 banking days from measurement date
E-mail address	sdctb-lcr@bsp.gov.ph sdcrb-lcr@bsp.gov.ph sdcnbqb-lcr@bsp.gov.ph	
Subject format	LCR <BSFI Name>, <Reference Period> e.g. LCR <i>BSFI Name</i> , 31 January 2020	
Filename with XLS file format	For DET: LCR-solo-currency¹	For DET: LCR-conso-currency¹
Filename with PDF file format	For CP: LCR-solo-control prooflist For CF: LCR-solo-Certification Form	For CP: LCR-conso-control prooflist For CF: LCR-conso-Certification Form

- All subsidiary banks and NBQBs shall use only *e-mail addresses officially registered with the DSA* when electronically submitting reports. This is in line with BSP Memorandum No. M-2017-028 dated 11 September 2017. The same registered e-mail address/es shall be used by the DSA in electronically acknowledging the submitted report and transmitting the corresponding validation results.
- All subsidiary banks and NBQBs that are unable to transmit electronically can submit the DET and its accompanying scanned CP and CF in any portable storage device (e.g., USB flash drive) through messengerial or postal services within the prescribed deadline to:

The Acting Director
Department of Supervisory Analytics (DSA)
Bangko Sentral ng Pilipinas
11th Floor, Multi-Storey Building
BSP Complex, A. Mabini Street, Malate
1004 Manila

¹ Where currency is the name of the reported currency such as "PHP", "USD", etc. For reporting in single currency terms as defined in Circular No. 996, use "SingleCurrency".

Important Reminders

1. The following may result in an *erroneous* or failed submission, among others:
 - a. Failure to use the correct/updated templates
 - b. Failure to use an officially registered e-mail address
 - c. Transmitting to the wrong e-mail address
 - d. Failure to use the prescribed subject line or reporting date
 - e. Failure to use the prescribed filenames
 - f. Failure to use the correct file format
2. Only one (1) DET and its corresponding CP and CF should be submitted for each applicable reporting period. Submissions containing more than one (1) DET, one (1) CP, and one (1) CF shall automatically be rejected by the system and considered non-compliant with the BSP reporting standards.
3. 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 erroneous, delayed and/or unsubmitted reporting.

For compliance.


CHUCHI G. FONACIER
Deputy Governor

13 February 2020