



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

MEMORANDUM NO. M-2016-010

To : ALL UNIVERSAL AND COMMERCIAL BANKS (UKBs)

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

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 for the observation period of the LCR Report from measurement date 30 June 2016 to 30 September 2017:

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

"LCR <bankname>, <LCR measurement date>", as illustrated below:

To : SDCKB-LCR@bsp.gov.ph
Subject : LCR *Bank Name*, 30 June 2016

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-CP.pdf

3. The submission guidelines for the LCR Report after the observation period shall be covered by a separate issuance.

4. Banks that are unable to transmit electronically can submit the DET and its accompanying scanned certification in CD form through messengerial or postal services within the prescribed deadline to:

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

5. In accordance with BSP Memorandum No. M-2014-020 dated 22 April 2014, only electronic submissions originating from officially registered e-mail address/es of the bank 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.
6. Report submissions that do not conform to the above prescribed procedures shall be considered erroneous or defective, and thus, considered unsubmitted. It likewise follows that only the DET and certification prescribed by the BSP for the LCR Report shall be deemed compliant with the existing reportorial requirements and standards subject to validation and applicable penalties for late and/or erroneous reporting for Category A-1 reports as prescribed under Subsection X192.2 of the Manual of Regulations for Banks.

For compliance.


NESTOR A. ESPENILLA, JR.
Deputy Governor

27 June 2016