BASEL III Liquidity Coverage Ratio (LCR) of BDO Private Bank as of June 30, 2020 per Bangko Sentral ng Pilipinas (BSP) required disclosure

LIQUIDITY COVERAGE RATIO DISCLOSURE TEMPLATE - SOLO (In Single Currency, Absolute amount)		
	TOTAL UNWEIGHTED [1] VALUE (AVERAGE)	TOTAL WEIGHTED [2] VALUE (AVERAGE)
STOCK OF HIGH-QUALITY LIQUID ASSETS (HQLA)		
1. TOTAL STOCK OF HQLA		15,233,512,128.17
EXPECTED CASH OUTFLOWS		
2. Deposits, of which:	29,213,946,397.92	13,785,499,098.88
3. Retail Funding	12,310,660,571.90	1,679,890,988.89
4. Wholesale funding of which:	16,903,285,826.01	12,105,608,109.99
5. *Operational deposits*	*165,883,221.42*	*49,764,966.43*
6. *Non-operational deposits (all counterparties)*	*16,737,402,604.59*	*12,055,843,143.56*
7. Unsecured wholesale funding (all counterparties)	11,107,947.19	11,107,947.19
8. Secured funding		-
9. Derivatives contracts, of which:	3,503,380,279.23	3,503,380,279.23
10. *Outflows related to derivatives exposures (net)*	*3,503,380,279.23*	*3,503,380,279.23*
11. *Outflows related to collateral requirements*	-	-
12. Structured financing instruments	-	-
13. Committed business facilities (all conterparties)	-	-
14. Other contractual obligations within a 30-day period	-	-
15. Other contingent funding obligations	-	-
16. TOTAL EXPECTED CASH OUTFLOWS		17,299,987,325.31
EXPECTED CASH INFLOWS		
17. Secured lending	424,933,039.01	7,395,923.06
18. Fully performing exposures (all counterparties)	155,646,725.02	77,823,362.51
19. Other cash inflows	6,606,328,512.10	6,606,328,512.10
20. TOTAL EXPECTED CASH INFLOWS	7,186,908,276.13	6,691,547,797.67
		Total Adjusted Value [3]
21. TOTAL STOCK OF HQLA		15,233,512,128.17
22. TOTAL EXPECTED NET CASH OUTFLOWS		10,608,439,527.64
23. LIQUIDITY COVERAGE RATIO (%)		143.60%

[1] Unweighted values must be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows)

[2] Weighted values must be calculated after the application of respective haircuts (for HQLA) or inflows and outflow rates (for inflows and outflow

[3] Adjusted values must be calculated after the application of both: (i) haircuts (for Total HQLA) and inflows and outflow rates (for Total Net Cash Outflows): and (ii) applicable cap and ceiling (i.e. cap on Level 2 assets for HQLA and ceiling on inflows)

Datapoints used were the simple average of the quarterly consolidated reports as of March 31, 2020 and June 30, 2020