

BASEL III Liquidity Coverage Ratio (LCR) of BDO Private Bank as of June 30, 2022 per Bangko Sentral ng Pilipinas (BSP) required disclosure

<b>LIQUIDITY COVERAGE RATIO DISCLOSURE TEMPLATE - SOLO</b>		
<b>(In Single Currency, Absolute amount)</b>		
	<b>TOTAL UNWEIGHTED <sup>1</sup></b>	<b>TOTAL WEIGHTED <sup>2</sup></b>
	<b>VALUE</b>	<b>VALUE</b>
	<b>(AVERAGE)</b>	<b>(AVERAGE)</b>
<b>STOCK OF HIGH-QUALITY LIQUID ASSETS (HQLA)</b>		
1. TOTAL STOCK OF HQLA		15,999,585,895.08
<b>EXPECTED CASH OUTFLOWS</b>		
2. Deposits, of which:	31,180,144,869.99	15,651,272,486.07
3. Retail Funding	13,376,451,422.37	1,824,764,038.71
4. Wholesale funding of which:	17,803,693,447.62	13,826,508,447.37
5. <i>Operational deposits</i>	148,371,197.28	44,511,359.18
6. <i>Non-operational deposits (all counterparties)</i>	17,655,322,250.34	13,781,997,088.18
7. Unsecured wholesale funding (all counterparties)	6,201,134.09	6,201,134.09
8. Secured funding		-
9. Derivatives contracts, of which:	1,784,716,405.23	1,784,716,405.23
10. <i>Outflows related to derivatives exposures (net)</i>	1,784,716,405.23	1,784,716,405.23
11. <i>Outflows related to collateral requirements</i>	-	-
12. Structured financing instruments	-	-
13. Committed business facilities (all counterparties)	-	-
14. Other contractual obligations within a 30-day period	-	-
15. Other contingent funding obligations	-	-
<b>16. TOTAL EXPECTED CASH OUTFLOWS</b>		<b>17,442,190,025.39</b>
<b>EXPECTED CASH INFLOWS</b>		
17. Secured lending	356,045,274.67	80,544,096.01
18. Fully performing exposures (all counterparties)	198,462,016.85	99,231,008.43
19. Other cash inflows	5,358,623,178.94	5,358,623,178.94
<b>20. TOTAL EXPECTED CASH INFLOWS</b>	<b>5,913,130,470.47</b>	<b>5,538,398,283.38</b>
Total Adjusted Value <sup>3</sup>		
21. TOTAL STOCK OF HQLA		15,999,585,895.08
22. TOTAL EXPECTED NET CASH OUTFLOWS		11,903,791,742.01
23. LIQUIDITY COVERAGE RATIO (%)		134.41%

<sup>1</sup> Unweighted values must be calculated as outstanding balances maturing or callable within 30 days (for inflows and outflows)

<sup>2</sup> Weighted values must be calculated after the application of respective haircuts (for HQLA) or inflows and outflow rates (for inflows and outflows)

<sup>3</sup> 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, 2022 and June 30, 2022