

LAND BANK OF THE PHILIPPINES**Summary Comparison of Accounting Assets vs. Leverage Ratio Exposure**

As of 09/30/2018

Amounts in Million Pesos

SOLO

	Item	Leverage Ratio Framework
1	Total consolidated assets as per published financial statements ^{1/}	1,771,990.649
2	Adjustment for investments in banking, financial, insurance or commercial entities that are consolidated for accounting purposes but outside the scope of regulatory consolidation ^{2/}	
3	Adjustment for fiduciary assets recognized on the balance sheet pursuant to the operative accounting framework but excluded from the leverage ratio exposure measure ^{2/}	
4	Adjustments for derivative financial instruments	797.368
5	Adjustments for securities financial transactions (i.e., repos and similar secured lending)	0.000
6	Adjustments for off-balance sheet items (i.e., conversion to credit equivalent amounts of off-balance sheet exposures)	54,457.246
7	Other adjustments	-24,580.810
8	Leverage ratio exposure ^{3/}	1,802,664.453

^{1/} Refers to total on-balance sheet assets per quarterly published balance sheet

^{2/} Not included under the framework

^{3/} Sum of Items 1 to 7. Should be consistent with item 21 of the Basel III Leverage Ratio Common Disclosure Template

LAND BANK OF THE PHILIPPINES
Basel III Leverage Ratio Common Disclosure Template

As of 09/30/2018

Amounts in Million Pesos; Ratios in Percent

SOLO

	Item	Leverage Ratio Framework
1	On-balance sheet items ^{1/}	
2	(Asset amounts deducted in determining Basel III Tier 1 Capital)	1,776,570.892
3	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	-30,236.213
4	Derivative exposures	1,745,334.679
5	Replacement Cost associated with all derivatives transactions	2,075,160
6	Add-on amounts for Potential Future Exposure associated with all derivative transactions	797,368
7	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework ^{2/}	
8	(Deductions of receivables assets for cash variation margin provided in derivatives transactions) ^{2/}	
9	(Exempted CCP leg of client-cleared trade exposures) ^{2/}	
10	Adjusted effective notional amount of written credit derivatives	0.000
11	Adjusted effective offsets and add-on deductions for written credit derivatives)	
11	Total derivative exposures (sum of lines 4 to 10)	2,872.528
12	Securities financing transaction exposures	
13	Gross SFT assets (with no recognition of netting)	
14	(Netted amounts of cash payables and cash receivables of gross SFT assets) ^{2/}	0.000
15	CCR exposures for SFT assets	
15	Agent transaction exposures ^{3/}	0.000
16	Total securities financing transaction exposures (sum of lines 12 to 15)	0.000
17	Other off-balance sheet exposures	
18	Off-balance sheet exposure at gross notional amount	
18	(Adjustments for conversion to credit equivalent amounts)	116,569.038
19	Off-balance sheet items	54,457.246
20	Capital and total exposures	
20	Tier 1 capital	94,642.196
21	Total exposures (sum of lines 3, 11, 16 and 19)	1,802,664.453
22	Basel III Leverage ratio	5.25%

^{1/} Gross of General Loan Loss Provision (GLLP) and excluding derivatives and SFTs

^{2/} Not included under the framework

^{3/} When a bank/non-bank acting as an agent in an SFT provides an indemnity or guarantee to a customer or counterparty for any difference between the value of the security or cash the customer has lent and the value of the collateral the borrower has provided